

OPTIMIZATION OF THE POLYCONDENSATION STEP OF POLYETHYLENE TEREPHTHALATE FORMATION IN SEMIBATCH REACTORS

**A Thesis Submitted
In Partial Fulfilment of the Requirements
for the Degree of
MASTER OF TECHNOLOGY**

**by
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**to the
DEPARTMENT OF CHEMICAL ENGINEERING
INDIAN INSTITUTE OF TECHNOLOGY, KANPUR
OCTOBER, 1984**

CHE-1884-M-SAI-OPT

19 JUN 1985

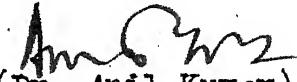
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CERTIFICATE

This is to certify that the present work on "OPTIMIZATION OF THE POLYCONDENSATION STEP OF POLYETHYLENE TEREPHTHALATE FORMATION IN SEMIBATCH REACTORS" has been carried out under my supervision and that it has not been submitted elsewhere for a degree.

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ACKNOWLEDGEMENTS

I would like to express my deep sense of gratitude to Dr. Anil Kumar for his inspiring guidance and encouragement throughout the course of the work. I would also like to thank Dr. S.K. Gupta for his useful suggestions on **some** occasions.

I cannot express in words to convey thanks to an array of my friends, who helped me in many ways during the course of the program.

I also thank Mr. B.S. Pandey for his excellent typing, and Mr. B.K. Jain for drawing neat figures.

A.E. Sainath

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NOMENCLATURE

A	Acetaldehyde
a	moles of acetaldehyde
A_i	Frequency factor, lit/mole-min
D*	Desired amount of diethylene glycol in the polymer
E_g, E_c, D	Functional groups of polymer molecules
E_v	
e_g, e_c, d , e_v	Moles of E_g , E_c , D, E_v
E_i	Activation energy, Kcal/mole
E_G	Ethylene glycol
f_i	Functions of e_g , e_c , d, e_v , g,w,a and temperature
\underline{f}	vector having f_i as components
g	Moles of ethylene glycol
H	Hamiltonian function
I	Objective function
\underline{J}	Term inside the integral in the objective function
K_3, K_4, K_5	Equilibrium constants
k_i	Rate constants, lit/mole.min
M_p	Moles of polymer
n	Chain length of linear oligomer
\underline{P}	Symmetric matrix of the order (4x4) in the Riccati equation
P_{11}, P_{12}, \dots	Elements of \underline{P}
$\dots P_{44}$	
\underline{P}'	Time derivative of \underline{P}

P_T	Total pressure, mm Hg
P_G^o, P_W^o, P_A^o	Vapour pressures of ethylene glycol, water and acetaldehyde, atm.
Q_{EG}, Q_W, Q_A	Rate of flashing of ethylene glycol, water, and acetaldehyde from the reaction mass, moles/hr
\underline{q}	(4x1) vector function of time
$\dot{\underline{q}}$	Time derivative of \underline{q}
R	Universal gas constant, cal/mole °K
t	Time, hr
t_f	Final polymerization time, hr
T	Temperature, °K
V	Volume of the reaction mass, litres
V_P, V_G, V_A	Molar volumes of polymer, ethylene glycol, and acetaldehyde, litres/mole
W	Water
\underline{X}	State variable vector
X_i	State variables
\dot{X}_i^o	Time-derivative of state variables X_i
X_G, X_W, X_A	Mole fractions of ethylene glycol, water, and acetaldehyde in the reaction mass
Z	Total amount of reacted bonds, moles

Greek letters

μ_n	Number-average molecular weight of the polymer
μ_{nd}	Desired number-average molecular weight of the polymer
η	Viscosity of the reaction mass, poise
α_1	Weighting parameter for diethylene glycol content, (e_D) in the polymer

α_2	Weighting parameter for the number-average molecular weight of the polymer
α_3	Weighting parameter for side products formation
λ	Adjoint variable vector
λ_i	Adjoint variables
ε	Step-size factor deciding the magnitude of correction in temperature in equations (17) and (34)
Δt	Width of the time interval, hr
$\delta \underline{X}$	Perturbation vector of state variables X_i
$\delta \dot{\underline{X}}$	Time derivative of $\delta \underline{X}$
δT	Perturbation in temperature
$\delta \lambda$	Perturbation vector of adjoint variables λ_i
Superscripts	
T	Transpose
j	Iteration number
Subscript	
o	Feed conditions

ABSTRACT

The polycondensation stage of polyethylene terephthalate (PET) formation is assumed to include side reactions leading to the formation of diethylene glycol, vinyl end groups, acid end groups, in addition to the usual polymerization of bis (2-hydroxyethyl) terephthalate (BHET) in semi-batch reactors. A flexible objective function has been proposed with temperature as well as pressure as control variables. Computations show that the pressure should be reduced to the lowest limit under all possible conditions. Consequently optimal temperature profiles in batch reactors are obtained for various lower limits of reactor pressures using the combination of first and second variation techniques. For the first variation technique, the vector iteration method of computation was used and the near optimal profile so obtained was used as the initial guess for the second variation technique.

The result of optimization shows that the lower limit of pressure and weighting parameters appearing in the objective function have profound effect on the optimum profiles. For higher pressures, one obtains that a high temperature must be used initially which must be lowered later on to minimize the formation of side products. However for lower pressures, the temperature must be increased from a low value initially; however for large times of polymerization, this must be lowered to minimize the formation of side products. It is thus seen that the optimum temperature profile exhibits a broad maximum.

CHAPTER 1

INTRODUCTION

Among the saturated polyesters, polyethylene terephthalate (PET, $\text{+CH}_2\text{CH}_2 - \text{O} - \text{C}(=\text{O}) - \text{C}_6\text{H}_4 - \text{C}(=\text{O}) - \text{O} \text{+}_n$) is the most important polymer from commercial point of view. It is also known by various other names such as "Dacron" and "Terylene". Fibre-grade PET is mainly used for making textiles^{1,2} and its contribution to the world synthetic fibre demand is around forty percent. It has many other industrial applications, for example it can be used as a raw material for the production of a new transparent film for electrical insulation and also as a base for a new photographic film. It can also be used as a moulding material.

Method of PET Production:

In Industries, the production of fibre-grade PET is carried out in four stages.³ These are: (1) Transesterification or direct esterification, (2) Prepolymerization, (3) Melt polycondensation, and (4) Solid state polycondensation. The different stages are as shown in Fig. 1. The monomer for the production of PET is bis (hydroxyethyl) Terephthalate (BHET, HOCH₂CH₂OC(=O)C₆H₄COCH₂CH₂OH). In the first stage, this monomer is synthesized either through a transesterification or a direct esterification reaction, using Dimethyl Terephthalate (DMT, CH₃OC(=O)C₆H₄COCH₃) and Ethylene Glycol (EG, OHCH₂CH₂OH)

as the raw materials. In transesterification, DMT and EG are reacted and the condensation product, methanol is continuously removed, whereas in direct esterification, terephthalic acid (TPA) is employed in place of DMT, and the reaction takes place between this and EG^{4,5}, with the evolution of water as the condensation product, which is removed from the reaction mass. Nowadays, Industries are switching to direct esterification instead of transesterification because the former route appears to offer some advantages⁶ over the other route and also since pure fibre-grade TPA is available. The main advantage is that the step of manufacturing Ethylene Glycol from ethylene oxide can be eliminated since TPA can be directly reacted with ethylene oxide⁷, instead of ethylene glycol. It should also be noted that there are some disadvantages in using Ethylene oxide as the raw material since it is explosive and may cause serious safety hazards. In the second stage, which is sometimes called the polycondensation stage, BHET (produced from the first stage) is polymerized in a prepolymerization reactor upto a μ_n of approximately 30 (or upto about 95% conversion). In this stage, the overall reaction is operated in reaction controlled regime⁸⁻¹¹ and the viscosity of the reaction mass increases approximately to 50 poise.¹² In the third stage or in the final stages of polycondensation, the polymer from the second stage is further polymerized to a

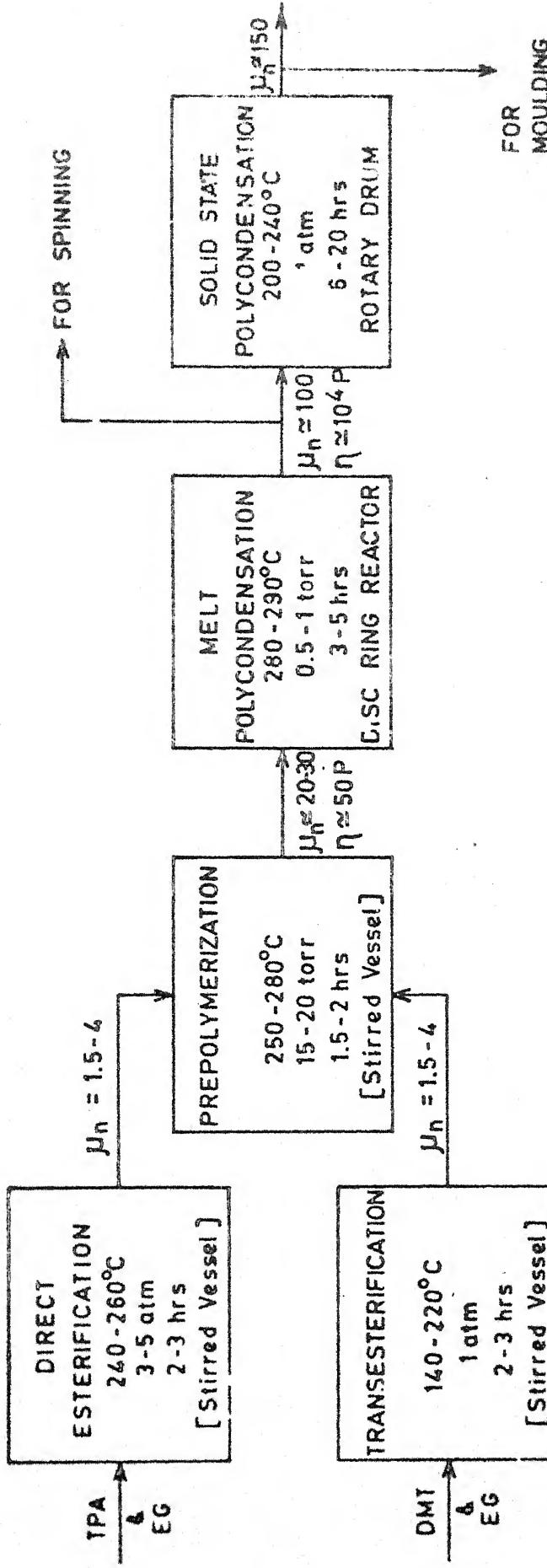


Fig. 1 Different stages involved in the production of PET.

μ_n of approximately 100 using vacuum and a special agitation system. At the end of this stage, the viscosity of the polymer melt is of the order of few thousand poise. Due to this high viscosity, the diffusion of condensation product becomes difficult and hence mass-transfer effects should also be accounted in the overall rate of polymerization reaction. Under these conditions, it is necessary to carry out the reaction in special reactors and usually wiped-film reactors¹³⁻¹⁷ which have facility of mechanical generation of interfacial area are used in the continuous process. In the batch process, a single reactor with conventional helical screw or ribbon agitators¹⁸ can be used in the final stages of polycondensation. In the fourth stage or the solid state polycondensation stage,¹⁹ the resulting polymer from the final stages of polycondensation is solidified and prepared in the form of small chips. Using these chips, the process is carried out at a temperature which is in between the glass transition temperature and the melting temperature of the polymer.

Chemistry of PET Formation:

In the second stage or the polycondensation stage of PET formation, the main reaction taking place is the polycondensation reaction given by reaction (1) in Table 1.^{2, 5} Several side reactions are known to take place in addition to the above main reaction.^{5, 7, 10, 11} These are: (1) Redistribution

reaction, (2) Cyclization reaction, (3) Diethylene glycol formation, (4) Acid end group formation and (5) Vinyl group formation. The last three reactions are also given in Table 1. Due to these side reactions, water (w) and Acetaldehyde (A) are also formed in addition to EG. Due to a number of reactions taking place simultaneously, the reaction mass consists of various functional groups which are also summarized in Table 1. The growth of the polymer chains takes place due to the main reaction in Table 1 and the quality of the polymer formed is strongly dependent on the amount of various side products formed. It is therefore, important to control these side products.²⁰

Mechanism of Catalysis:

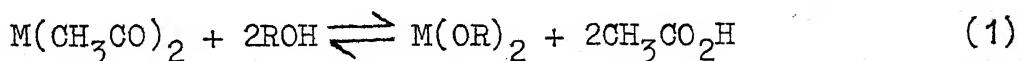
In the synthesis of PET, the rate constants for the polycondensation and degradation reactions are dependent upon the catalyst used in the process. Since the various properties of PET are dependent upon the rates of these reactions, the selection of a suitable catalyst is important.

In the transesterification process, the catalysts commonly employed are acetates of zinc, manganese, calcium, sodium, lead and magnesium. The relative efficiency of these catalysts has been studied²¹ and it is found that zinc acetate is the most effective. But in Industries, usually a mixture of these catalysts is used and the catalyst with lower efficiency

(sodium acetate) serves as a 'tracer' in many cases. In the direct esterification process, the proton formed during the dissociation of carboxyl group serves as a catalyst. For the polycondensation reaction, the catalyst generally used is Antimony trioxide or Antimony acetate. Two types of catalysts are used in the transesterification and polycondensation reactions because these catalysts have their own medium dependence. For example metal acetates are very active in a high and low hydroxyl content medium²² but are easily poisoned by even small amounts of acid and groups^{22, 23} in the reaction mass, whereas the activity of antimony trioxide or antimony acetate is not affected by acid groups, but it is known to increase as the concentration of hydroxyl end groups decreases^{22, 24}. The mechanism of catalysis is very important for a better understanding of the catalyst performance.

Transesterification Catalysis:

The rate of transesterification reaction depends on the concentration of a soluble metal alcoholate which is formed according to the following reaction:



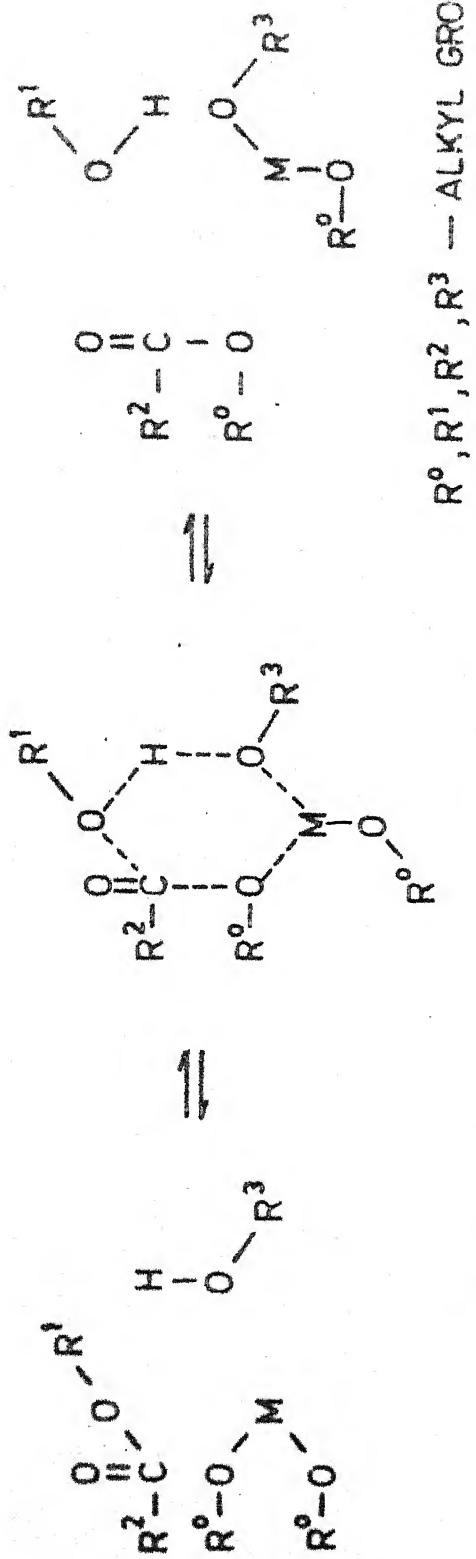
Under certain operating conditions in the reactor, the formation of this active alcoholate can be favoured by removing the acetic acid formed in the reaction. The rate of transesterification reaction is reduced if the DMT used in the

reaction is not pure i.e. if it contains any nonvolatile carboxylic acids such as TPA as an impurity or if there are any acid end groups present in the reaction mass formed as a result of side reaction. The mechanism proposed²³ for trans-esterification reaction employing metal ion catalysis is shown in Fig. 2(a).

Polycondensation Catalysis:

In polycondensation catalysis the first step consists of the coordination of the metal ion to the ester carbonyl bond which enhances the polarity of this bond and thereby facilitates the nucleophilic attack.²⁵ The polarizing action of a metal ion is a function of its charge as well as ionic radius and the catalytic activity increases if the cationic charge increases and the radius decreases. The metal ion can even ^{bind} build the nucleophilic agent in a complex^{26,27} so that its attack on the carbonyl carbon atom that has become positive is made easier. The polycondensation reaction proceeds by the activated hydroxyl group on the carbon of the carbonyl group coordinated to the metal as shown in Fig. 2(b).

Due to the coordination of antimony compounds with hydroxyl groups, they cannot react with carbonyl groups of esters²⁴ and hence their activity is less in the early stages of polycondensation. When the reaction proceeds, the concentration of the hydroxyl groups decreases and hence the catalyst



R^o, R^1, R^2, R^3 — ALKYL GROUPS

Fig. 2(a) Mechanism proposed for transesterification reaction employing metal ion catalysis.

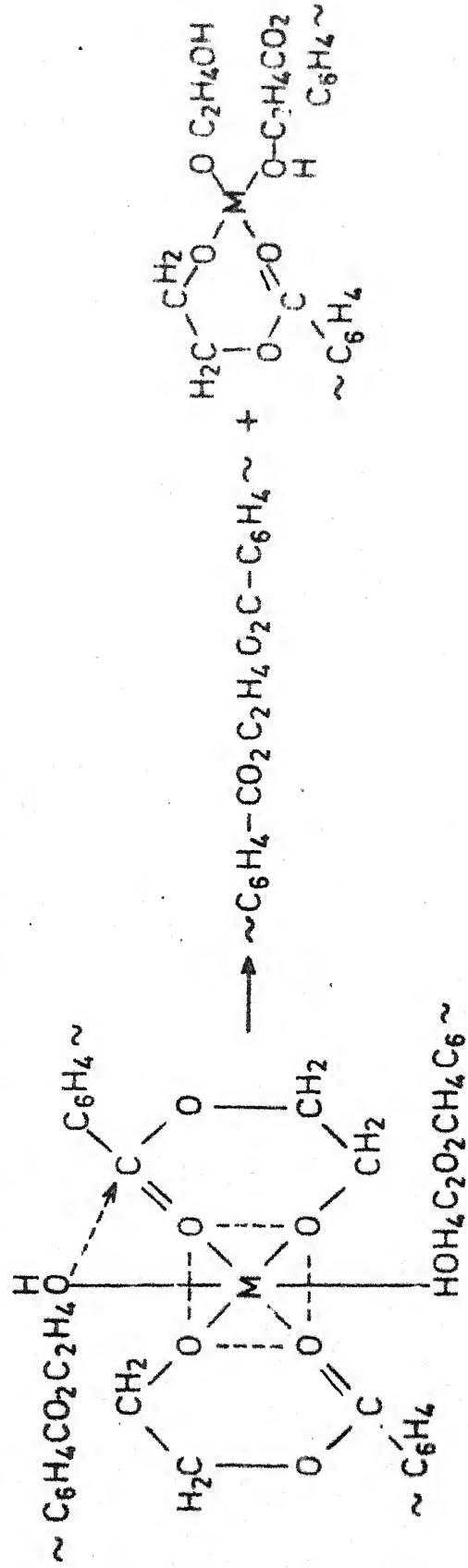


Fig. 2(b) Mechanism proposed for polycondensation reaction employing metal ion catalysis.

activity is improved. By decreasing the melt thickness, the efficiency of the removal of volatile component (EG) can be improved, thereby improving the availability of the catalyst to the polycondensation reaction which increases the rate of polycondensation reaction.²⁸ Tomita^{29,30} found that the stability constant of dibenzoyl methane complex of each metal species is critical in determining the catalytic activity of metal compounds in transesterification, polycondensation and thermal degradation of PET. Metal compounds having stability constants around 12 were found to be more effective as catalysts in the polycondensation stage.

From the reaction mechanism proposed, it is obvious that during the polymerization there is a molecular weight distribution of oligomers due to the several side reactions taking place in the polycondensation stage of PET formation in addition to the main reaction. Even in the case of first stage reactors it has been shown that several side reactions take place along with the BHET formation. But the amount of these side products formed is a very small quantity and it can be safely assumed that the feed to the polycondensation stage is BHET alone even though some recent studies^{31,32} believed that these cannot be neglected for any true simulation. In order to get the detailed molecular weight distribution of oligomers, all the side reactions must be taken into consideration and if this is done, the result

is a set of highly nonlinear differential equations which cannot be easily solved even on a computer. The only way to avoid this computational difficulty is by carrying out the analysis of the reactor in terms of functional groups, even though it has been shown in the case of PET that one cannot do this due to cyclization and redistribution reactions. According to Kumar et al.⁹⁻¹¹, if these two side reactions are included, the reactor analysis should be carried out in terms of individual polymer molecules instead of functional groups. But the simulation studies of Ravindranath^{5,8} and Mashelkar confirmed that the cyclization reaction can be neglected. Also the redistribution reaction can be neglected since it affects the second and higher moments of functional groups. Hence, in our kinetic model, we neglected the cyclization and redistribution reactions.

In the first stage of PET production, the usual molar ratio of DMT and EG in the feed is about 1:2 and the reaction occurs mostly in the temperature range of 140-200°C at one atmosphere pressure. The use of a catalyst is common so that the reaction is completed in a reasonable residence time and it is already mentioned that zinc acetate is the most effective catalyst. PET is formed when the product from the first stage reactor is heated to 270 - 285°C with continuous evacuation to low pressures^{3,4} (2-1 mmHg). The high temperature is required in order to maintain the polyester product in molten

form. The growth of the polymer molecules is accompanied by a substantial increase in the fluid viscosity and extreme diffusional resistances are encountered by ethylene glycol (EG) and methanol species if the polymer is solidified partially. Low pressures are therefore necessary to drive the polymerization reaction to completion. It is necessary to vary the temperature and pressure within the reactor as polymerization proceeds and the temperature and pressure histories normally used in Industry are given by the following equation:

$$t = 200 - 50e^{-1.2\theta} \quad (a)$$

$$P_T = 760 \exp [-1.859 \theta + 1.776 \theta^2 - 1.253 \theta^2] \quad (b)$$

(2)

where t is the temperature in $^{\circ}\text{C}$, P_T is the total pressure in mmHg, and θ is the residence time of the reactor in hours. From the above equations it is clear that the temperature should be continuously increased whereas the pressure decreased as the polymerization reaction proceeds.

Even though PET is an important fibre from commercial point of view, only few optimization studies are available in the literature. Based on the kinetic studies of Challa³³ and others, Ault and Mellichamp⁴ optimized the two-stage production of PET. Their objective in the first stage was to convert DMT through ester exchange with EG to BHET. In the second stage

the pressure was reduced to drive off the excess EG. They used metal acetate and Antimony trioxide as catalysts in the first and second stages. The reaction temperatures used were of the order of 150-200°C. They found that the total reacting volume decreased by 25% during the course of the first stage and their studies suggest that the reaction time should be in between 25 min and 125 min as equilibrium conditions were attained at the latter time. They also recommended a reaction time of 70 min. for the second stage. Further studies on the optimization of PET reactors include those of Kumar et al.^{31,32} These workers proposed an objective function which would be relevant to designing a new plant.³⁴ In the first stage reactor, their objective was to maximize the conversion of DMT while simultaneously minimizing the amount of various side products formed. In the second stage reactor, their objective was to bring the μ_n of the polymer to a desired value while simultaneously minimizing the amount of various side products formed. The proposed objective function included three weighting parameters which takes values depending on what is required. These weighting parameters were shown to have considerable influence on the optimal temperature profiles with some values of these weighting parameters, the optimal temperature profiles obtained were of the same form as calculated using Eq.(2). In this work, we used the same objective function.

In polycondensation reactions, pressure is an important variable besides temperature because the flashing of the volatile components, ethylene glycol, water and acetaldehyde, depends upon the pressure applied in the reactor. In Industrial reactors, both pressure and temperature are independent variables. Earlier studies^{31,32} considered temperature as the control variable only and computed optimal temperature profiles using various reactor pressures. We first considered both temperature and pressure as the control variables and carried out optimization studies for this two-dimensional problem using the gradient method. Preliminary computations showed that the pressure falls first and settles down on its preset lower limit and only after this has happened, the temperature profile begins to be adjusted. These results suggest that the polymerization should be carried out at the lowest possible reactor pressure. In view of this, in the following we have considered reactor temperature as the only control variable. While computing, we assumed that the flashing of EG, W and A was occurring at the end of small discrete time intervals with polymerization occurring during this time interval. To be able to determine the concentrations of volatile components in the reaction mass, a vapour-liquid equilibrium of Raoult's law type is used. A suitable Hamiltonian has been defined and the resulting state and adjoint equations have been solved using fourth-order Runge-Kutta method. Using the

the control vector iteration method for first variation technique, optimal temperature profile has been determined. For the second variation method, the initial guess temperature should be very close to the optimal results; otherwise there is no convergence. Also the first order technique becomes very slow, especially as the optimum is approached. In view of this, we have adopted the combined method in which we switch from the gradient method to the second variation technique when the convergence becomes very slow. Due to nonlinearities involved in the state and adjoint variable equations and also due to memory storage space problems, considerable numerical difficulty is encountered in the optimization procedure. The storage problem has been overcome by approximating the actual temperature profile by 100 piecewise continuous curves and obtaining the intermediate values by linear interpolation. The results were found not to change when the number of piece-wise continuous curves was increased to 200, thus justifying the stability of computations.

CHAPTER 2

FORMULATION

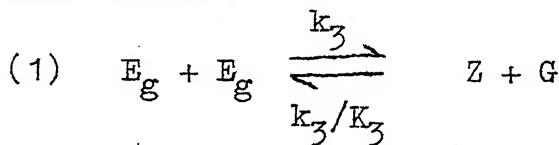
The kinetic model used in this work is given in Table 1 along with the respective rate and equilibrium constants. The rate constants are found out when zinc acetate catalyst of 5.6×10^{-4} moles/litre concentration was used. Based on the reaction mechanism proposed for the polycondensation stage of PET formation, the mole balance equations for batch reactors can be written and are given in Table 2. In these equations, the lower case symbols represent the moles of various functional groups and V the volume of the reaction mass to be defined later. The rate constants are functions of temperature and Arrhenius relation is used for expressing this dependency. The equilibrium constants are found to be independent of temperature. The activation energies and the frequency factors of the respective rate constants along with the equilibrium constants are summarized in Table 3. In the mole balance equations, Z represents the total amount of reacted bonds in the reaction mass. A separate mole balance equation is not written for Z because it is related to the moles of various functional groups through stoichiometry. It is given as

$$Z = \frac{1}{2} [e_{go} - e_g - e_c - e_v] \quad (3)$$

TABLE 1

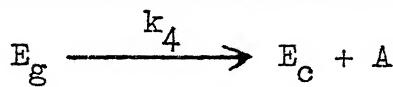
Reactions Involved in the Polycondensation Stage of PET Formation

Main Reaction

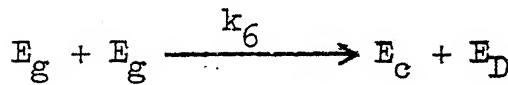
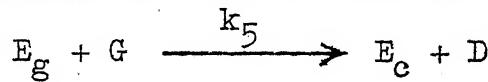


Important Side Reactions

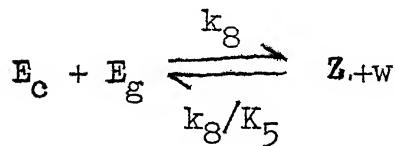
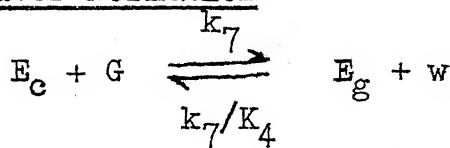
(2) Acetaldehyde Formation



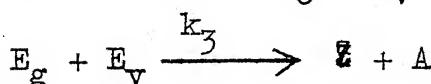
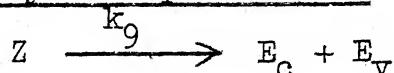
(3) Diethylene Glycol Formation



(4) Water formation



(5) Vinyl Group Formation



Symbols: A : CH_3CHO

D : $\text{OHCH}_2\text{CH}_2\text{OCH}_2\text{CH}_2\text{OH}$

Table 1 contd.

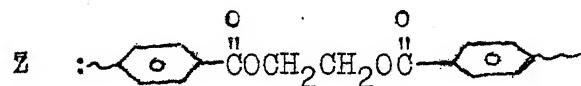
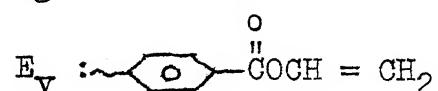
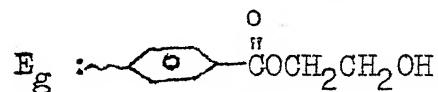
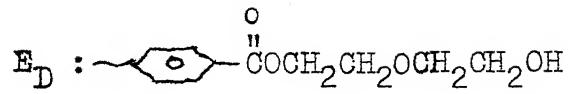


Table 2

Mole Balance Equations for Various Species in BatchReactor (State Variable Equations)

$$(1) \dot{x}_1 = f_1 = \frac{de_g}{dt} = V(-2R_3 - R_4 - R_5 - 2R_6 + R_7 - R_8 - R_{10})$$

$$(2) \dot{x}_2 = f_2 = \frac{de_c}{dt} = V(R_4 + R_5 + R_6 - R_7 - R_8 + R_9)$$

$$(3) \dot{x}_3 = f_3 = \frac{de_v}{dt} = V(R_5 + R_6)$$

$$(4) \dot{x}_4 = f_4 = \frac{de_v}{dt} = V(R_9 - R_{10})$$

$$(5) \dot{x}_5 = f_5 = \frac{de_g}{dt} = V(R_3 - R_5 - R_7 - Q_{EG})$$

$$(6) \dot{x}_6 = f_6 = \frac{dw}{dt} = V(R_7 + R_8 - Q_w)$$

$$(7) \dot{x}_7 = f_7 = \frac{da}{dt} = V(R_4 + R_{10} - Q_A)$$

$$d = D_{EG} + E_D$$

where

$$R_3 = \frac{k_3}{V^2} [e_g^2 - \frac{2e_g}{K_3} (e_{go} - e_g - e_c - e_v)]$$

$$R_4 = \frac{k_4}{V} e_g$$

$$R_5 = \frac{2k_5}{V^2} e_g^2$$

$$R_6 = \frac{k_6}{V^2} e_g^2$$

$$R_7 = \frac{k_7}{V^2} (2e_c g - \frac{e_g w}{K_4})$$

$$R_8 = \frac{k_8}{V^2} (e_c e_g - \frac{w}{K_5} (e_{go} - e_g - e_c - e_v))$$

$$R_9 = \frac{k_9}{2V} (e_{go} - e_g - e_c - e_v)$$

$$R_{10} = \frac{k_3}{2V} e_v e_g$$

Table 3

Temperature Dependence of Various Rate and Equilibrium Constants
Appearing in Tables 1 and 2

i	$k_i = A_i e^{-E_i/RT}$	3	4	5	6	7	8	9
Activation energy, E_i Kcal/mole	18.5	29.8	29.8	29.8	17.6	17.6	37.8	
Frequency factor A_i lit/mole-min	6.8×10^5	4.16×10^7 *	4.16×10^7	4.16×10^7	1.04×10^6	1.04×10^6	3.6×10^9	
Equilibrium constant	$K_3 = 0.5$	—	—	—	$K_4 = 2.5$	$K_5 = 1.25$	—	—

* Units in min^{-1}

where e_g , e_c , and e_v are the moles of functional groups E_g , E_c , and E_v at time t and e_{go} that of E_g at $t=0$.

The mole balance equations in Table 2 represents the equations for the state variables $X_1, X_2, X_3, X_4, X_5, X_6, X_7$ and are written in a compact form as

$$\underline{\dot{X}} = \frac{d\underline{X}}{dt} = \underline{f} (\underline{X}, T) \quad (4)$$

$$\text{where } \underline{X} = [X_1, X_2, X_3, X_4, X_5, X_6, X_7]^T \quad (a)$$

$$\underline{f} = [f_1, f_2, f_3, f_4, f_5, f_6, f_7]^T \quad (b)$$

(5)

Since the feed to the polycondensation stage is assumed to be BHET alone, the 'initial' conditions for the state variables can be given as

$$X_1(t=0) = 1.0 \quad (a)$$

$$X_i(t=0) = 0.0, \quad i = 2, 3, 4, 5, 6, 7 \quad (b)$$

(6)

The mol. balance equations in Table 2 cannot be solved without knowing the quantities Q_{EG} , Q_W and Q_A , which are present in the mole balance equations for the volatile components, equations (5), (6), and (7) in Table 2. These quantities stand for the amounts of ethylene glycol, water, and acetaldehyde flashed from the reaction mass due to the boiling phenomena occurring at the temperature and pressure applied on it. In order to determine these unknown quantities, a sound theoretical

model should be developed which relates the amounts flashed to the conditions existing in the reactor i.e., to the temperature, pressure, and composition of the liquid boiling. Here, we proposed a simplified model for the flashing process in which it is assumed that the flashing is occurring at the end of discrete times whereas the polymerization occurs without flashing during this time interval. This means that Q_{EG} , Q_W , and Q_A should be replaced by $Q_{EG} \delta(t - n \Delta t)$, $Q_W \delta(t - n \Delta t)$ and $Q_A \delta(t - n \Delta t)$ where 'n' is the number of discrete intervals in time, t , Δt is the width of the time interval and δ is the dirac delta function. Using the above model, we carried out the computations hoping that the results obtained would simulate the flashing process.

Since the polymer molecules are assumed to be involatile, the total pressure in the reactor should be equal to the sum of the partial pressures exerted by EG, W, and A. Assuming that the vapour leaving the boiling liquid is in thermodynamic equilibrium with the residual liquid and assuming Raoult's law is applicable, we can write.

$$P_T = P_G^0 X_G + P_W^0 X_W + P_A^0 X_A \quad (7)$$

where P_T is the total pressure in the reactor, P_G^0 , P_W^0 , and P_A^0 are the pure-component vapour pressures of EG, W, and A respectively at the temperature existing in the reactor and X_G , X_W and X_A are the corresponding mole fractions of the components

in the liquid phase. Usually the temperature of the reaction mass is greater than the critical temperature of acetaldehyde and therefore it cannot exist in the reaction mass. X_G , X_W and X_A in the reaction mass are obtained from the following equations

$$X_G = \frac{g}{\frac{1}{2}(e_g + e_c + d + e_v) + g + w + \alpha} \quad (a)$$

$$X_W = \frac{w}{\frac{1}{2}(e_g + e_c + d + e_v) + g + w + \alpha} \quad (b)$$

$$X_A = \frac{\alpha}{\frac{1}{2}(e_g + e_c + d + e_v) + g + w + \alpha} \quad (c)$$

(8)

where the first term in the denominator in the above equations represents the moles of polymer, M_p . Since the vapour pressures of EG, W, and A can be obtained from any standard book on thermodynamics,³⁵ X_G , X_W , and X_A in the reaction mass can easily be computed.

The volume of the reaction mass, V , is computed using the relation

$$V = V_p M_p + V_G X_G + V_W X_W \quad (9)$$

where V_p , V_G , and V_W are the molar volumes of the polymer, ethylene glycol, and water respectively. V_p is assumed to be the molar volume of DMT. V_p , V_G and V_W are temperature dependent and the equations expressing this dependency are given later.

Since our main goal is to determine the optimal temperature

profile in the reactor, we should select some method of optimization. In this work, we applied the variational method of optimization to PET reactor. We assumed the following functional relationship for the volatile components, EG, W and A:

$$g = g(T, e_g, e_c, d, e_v) \quad (a)$$

$$w = w(T, e_g, e_c, d, e_v) \quad (b)$$

$$a = a(T, e_g, e_c, d, e_v) \quad (c)$$

(10)

and defined the state variable vector as in Eq.5(a).

Objective Function

As mentioned earlier, the quality of the polymer produced is largely dependent on the various side products formed. Since the reaction time and the pressure inside the reactor are specified, the only variable that can be controlled is temperature. The temperature should be controlled in such a way that the number average molecular weight of the polymer produced reaches a desired value, μ_{nd} , in the shortest time possible and at the same time minimizing the amount of side products formed. It is also found that an excess of diethylene glycol, e_D , in the final product is undesirable because it lowers the melting point of the fibre, but to improve the dyeing ability of the polymer, some small amount of if^t (say D^*) is needed. Bearing all these objectives in mind, the objective function is written as

$$I \{ T(t) \} = \alpha_1 (e_D - D^*) \Big|_{t=t_f} + \int_0^{t_f} \{ \frac{\alpha_2}{\mu_{nd}^2} \left(\frac{e_{go} - \mu_{nd}}{e_g} \right)^2 + \alpha_3 (e_c^2 + e_v^2) \} dt \quad (11)$$

where $T(t)$ is the temperature as a function of time in a batch reactor to be determined optimally so that I is minimized, t_f is the reaction time, μ_{nd} is the desired value of the number average molecular weight of the polymer, D^* is the desired amount of diethylene glycol in the polymer and α_1 , α_2 and α_3 are the weighting parameters representing the relative importance of diethylene glycol in the product, number average molecular weight of the product and the amount of side products formed. It is found that the weighting parameters have a considerable influence on the optimal temperature profile to be determined. The objective function proposed allows more flexibility in reactor design and forces the product from a batch reactor to be as close to the desired value, μ_{nd} , as possible. This is because at the design stage, a few percent deviation in the value of μ_{nd} can be tolerated without causing serious damage to the physical properties of the polymer.

CHAPTER 3

METHOD OF SOLUTION

With the definition of the state variable vector in Eq.5(a) and the objective function in Eq.(11), the optimal temperature profiles in a batch reactor can be easily obtained. One defines the Hamiltonian, H as

$$H = \frac{\alpha_2}{\mu_{nd}^2} \left(\frac{e_{go}}{e_g} - \mu_{nd} \right)^2 + \alpha_3 (e_c^2 + e_v^2) + \sum_{i=1}^4 \lambda_i f_i \quad (12)$$

where λ_i are the adjoint variables given by

$$\frac{-d\lambda_i}{dt} = -\frac{\partial H}{\partial x_i}, \quad i = 1, 2, 3, 4 \quad (13)$$

with the final conditions as

$$\lambda_i(t_f) = \frac{\partial}{\partial x_i} [\alpha_i (e_D - D^*)]_{t=t_f}, \quad i = 1, 2, 3, 4 \quad (14)$$

The detailed equations for the adjoint variables along with the final conditions are given in Table 4.

Having solved the state variable equations in Table 2, and the adjoint variable equations, Eq.(13), the optimal temperature profile is obtained by using the necessary condition.

$$\frac{\partial H}{\partial T} = 0 = \sum_{i=1}^4 \lambda_i \frac{\partial f_i (x_1, x_2, x_3, x_4, T)}{\partial T} \quad (15)$$

The detailed equations for $\frac{\partial f_i}{\partial T}$ are given in Table 5.

In obtaining the optimal temperature profiles, the temperature is constrained to lie between two limiting values

$$400^{\circ}\text{K} \leq T \leq 600^{\circ}\text{K} \quad (16)$$

and it can be shown that the optimality relations described earlier can be used for this constrained problem.

In order to obtain the optimal temperature profiles, use can be made of several iterative procedures existing in the literature. In all those iterative procedures, at least one set of equations from the governing equations for the optimizations from the governing equations for the optimization problem should be assumed. For example, this can be the unknown initial conditions on the adjoint variables or the entire set of control variables. With the assumed values of any of these variables, the equations governing the problem are solved and later, the original assumption is corrected by using some technique. The new values calculated yield a result closer to the optimal values than the assumed values. This procedure is repeated assuming convergence occurs. In this way at least a local optimum can be found out.

Dynamic programming can be used as a method for the calculation of optimal temperature profile. But this method has a drawback in that it needs a considerable large memory

storage space for solving system equations in which there are only three or more state variables. Despite this drawback, it can be used for systems in which there are constraints on control and state variables. Another method called the "gradient method" or "control-vector iteration procedure" as suggested by Ray and Szekely³⁶ can be used. In this method the system equations and the boundary conditions are fixed and an iterative procedure developed which converges to the desired performance index.

We have chosen the control vector iteration procedure for computing optimum temperature profiles. Moreover, the algorithm for this method is simple to program for a computer. But the disadvantage with this method is that it becomes very slow especially when the optimum is approached and does not converge to the true optimum. At this stage the computations should be stopped and some other method must be used for using the convergence or for finding the true optimum. As suggested by Lapidus and Iuus³⁷, we used the second variation method for achieving the true optimum. But this method is found to lead to a lot of instability problems if an incorrect initial guess is used. In order to overcome this problem, we used a combined method for solving our optimization problem. In this, gradient method is used for the first few iterations or till the point where the change in the value of the objective function from iteration to iteration is small and

at this stage, one switches over to the second variation method until the optimal profile is obtained. We found that the combined method works better than ~~the~~ each method applied separately. These two methods are described separately below:

Control Vector Iteration Procedure:

In this method (sometimes called the gradient method), one assumes a temperature profile $T_0(t)$. With this the state variable equations (Table 2) are integrated in the forward direction (from $t=0$ to t_f), storing the values at small time intervals. The objective function is computed using these stored values of state variables. The adjoint variable equations (Table 4) are integrated in the backward direction from $t=t_f$ to 0) and finally the assumed temperature profile is corrected using the equation

$$T^{\text{new}}(t) = T^{\text{old}}(t) - \epsilon \frac{\partial H}{\partial T} \quad (17)$$

where ϵ is a parameter which determines the magnitude of the correction to be employed in the old temperature profile and is assumed to be independent of time t . Assuming a value of ϵ , the temperature profile is corrected and the above procedure is repeated till the necessary condition given in Eq.(15) is satisfied. It is important to note that the value of $\frac{\partial H}{\partial T}$ in Eq.(15) in the first iteration will not necessarily be zero since the assumed temperature profile is not optimal. This

method is extremely efficient and the optimal temperature profile is usually obtained after two or three iterations.

In the literature, there exist several techniques for finding the value of ϵ from iteration to iteration. In this work, we selected that technique in which an interactive computer terminal is used. In this technique, various values of ϵ are assumed and the new temperature profiles are obtained using Eq.(17) with the temperature profiles obtained, the integration of state variable equations is carried out and the corresponding objective functions are calculated. The various values of ϵ and the corresponding objective functions are examined on the terminal and the approximate value of ϵ corresponding to the lowest value of the objective function is selected as the optimum ϵ for the next iteration of calculations. With the value of optimum ϵ , the old temperature profile is corrected and the entire procedure is repeated till the value of the objective function does not change significantly from iteration to iteration. The technique suggested by Denn³⁸, does not require an interactive computer terminal, but there are several situations when this ¹leads to unstable results. We selected the one requiring since it yields the optimum ϵ in a minimum number of trials.

Integration of State Variable and Adjoint Variable Equations:

The integration of these equations is carried out using fourth-order Runge-Kutta method. As is evident, the integration of the state variable equations (Table 2) is not possible since the quantities Q_{EG} , Q_W , and Q_A are unknown. However, to overcome this problem, we used the method proposed earlier in this thesis. In this method, for a given time interval, the integration of the mole balance equations for the volatile components is carried out without the terms Q_{EG} , Q_W , and Q_A and then at the end of this time interval a flash subroutine is used to find the concentrations of ethylene glycol and water such that the Eq.(7) remains satisfied. In the flash subroutine, with the values of the state variables obtained after integration time interval Δt , the total pressure P_T is computed using Eq.(7) and if the computed value is found to be greater than the actual pressure applied in the reactor, then it is obvious that some amount of flashing has occurred. The amount flashed can be found out using equilibrium flash calculations. If the computed pressure is found to be less than the actual pressure, then there is no flashing. This way, the state variable equations are integrated for the entire time of polymerization. The total time of polymerization has been assumed to be two hours and this time has been divided into 2000 equal intervals in order to avoid excessive memory storage

space. But when the computations are carried out with a Δt of 1×10^{-3} hr, a numerical instability was encountered, because of the fast changes in the concentration of EG. It is also found to become negative with $\Delta t = 10^{-3}$ hr, when the vigorous flashing of ethylene glycol starts at lower pressures. We found that by decreasing Δt to 2×10^{-4} hr, numerically stable results could be obtained. But when Δt is reduced to this value, there is a problem of memory storage. However, we have overcome this problem, by storing the values of state variables at every time interval of 10^{-3} hr or at 2001 points of time. The integration of the adjoint variable equations (Table 4) is carried out with Δt of 2×10^{-4} hr, using linear interpolation for the intermediate values of state variables. The adjoint variables are also stored at 2001 points of time.

For all the above integrations to proceed, some initial guess should be used for the temperature profile. Here we assumed that the temperature profile is isothermal and approximated the actual profile by 100 piece-wise continuous curves. In the integrations, the intermediate values of temperature are simply found by linear interpolation.

A listing of the computer program for the control vector iteration method is provided in Appendix.

Table 4

Equations Governing the Adjoint Variables

$$\frac{d\lambda_1}{dt} = \frac{2\alpha_2 e_{go}}{\mu_{nd} e_g^2} \left(\frac{e_{go}}{e_g} - \mu_{nd} \right) - \left(\frac{\partial f_1}{\partial e_g} \right) \lambda_1 + \left(\frac{\partial f_2}{\partial e_g} \right) \lambda_2 + \left(\frac{\partial f_3}{\partial e_g} \right) \lambda_3 + \left(\frac{\partial f_4}{\partial e_g} \right) \lambda_4$$

$$\frac{d\lambda_2}{dt} = -2\alpha_3 e_c - \left(\frac{\partial f_1}{\partial e_c} \right) \lambda_1 + \left(\frac{\partial f_2}{\partial e_c} \right) \lambda_2 + \left(\frac{\partial f_3}{\partial e_c} \right) \lambda_3 + \left(\frac{\partial f_4}{\partial e_c} \right) \lambda_4$$

$$\frac{d\lambda_3}{dt} = - \left(\frac{\partial f_1}{\partial d} \right) \lambda_1 + \left(\frac{\partial f_2}{\partial d} \right) \lambda_2 + \left(\frac{\partial f_3}{\partial d} \right) \lambda_3 + \left(\frac{\partial f_4}{\partial d} \right) \lambda_4$$

$$\frac{d\lambda_4}{dt} = -2\alpha_3 e_v - \left(\frac{\partial f_1}{\partial e_v} \right) \lambda_1 + \left(\frac{\partial f_2}{\partial e_v} \right) \lambda_2 + \left(\frac{\partial f_3}{\partial e_v} \right) \lambda_3 + \left(\frac{\partial f_4}{\partial e_v} \right) \lambda_4$$

where

$$\begin{aligned} \frac{\partial f_1}{\partial e_g} &= \frac{-4 k_3}{V} \left[e_g + \frac{g}{K_3} - \frac{(e_{go} - e_g - e_c - e_v)}{K_3} - \frac{\partial g}{\partial e_g} \right] \\ &\quad - k_4 - \frac{2 k_5}{V} \left[e_g - \frac{\partial g}{\partial e_g} + g \right] - \frac{4 k_6 e_g}{V} \\ &\quad + \frac{k_7}{V} \left[2 e_c \frac{\partial g}{\partial e_g} - \frac{e_g}{K_4} - \frac{\partial w}{\partial e_g} - \frac{w}{K_4} \right] \\ &\quad - \frac{k_8}{V} \left[e_c + \frac{w}{K_5} - \frac{(e_{go} - e_g - e_c - e_v)}{K_5} - \frac{\partial w}{\partial e_g} \right] \\ &\quad - \frac{k_3 e_v}{V} \end{aligned}$$

$$\begin{aligned}\frac{\partial f_2}{\partial e_g} &= k_4 + \frac{2 k_5}{V} (e_g \frac{\partial g}{\partial e_g} + g) + \frac{2 k_6}{V} \frac{e_g}{g} \\ &\quad + \frac{k_7}{V} (-2 e_c \frac{\partial g}{\partial e_g} + \frac{e_g}{K_4} \frac{\partial w}{\partial e_g} + \frac{w}{K_4}) \\ &\quad - \frac{k_8}{V} (e_c + \frac{w}{K_5} - \frac{(e_{go} - e_g - e_c - e_v)}{K_5} \frac{\partial w}{\partial e_g}) \\ &\quad - \frac{k_9}{2}\end{aligned}$$

$$\frac{\partial f_3}{\partial e_g} = 2 \frac{k_5}{V} (e_g \frac{\partial g}{\partial e_g} + g) + \frac{2 k_6}{V} \frac{e_g}{g}$$

$$\frac{\partial f_4}{\partial e_g} = - \frac{k_9}{2} - \frac{k_3}{V} \frac{e_v}{g}$$

$$\begin{aligned}\frac{\partial f_1}{\partial e_c} &= \frac{4 k_3}{V K_3} (-g + (e_{go} - e_g - e_c - e_v) \frac{\partial g}{\partial e_c}) \\ &\quad - \frac{2 k_5}{V} \frac{e_g}{g} \frac{\partial g}{\partial e_c} + \frac{k_7}{V} (2 e_c \frac{\partial g}{\partial e_c} + 2g - \\ &\quad \frac{e_g}{K_4} \frac{\partial w}{\partial e_c}) - \frac{k_8}{V} (e_g + \frac{w}{K_5} - \frac{(e_{go} - e_g - e_c - e_v)}{K_5} \frac{\partial w}{\partial e_c}),\end{aligned}$$

$$\begin{aligned}\frac{\partial f_2}{\partial e_c} &= \frac{2 k_5}{V} \frac{e_g}{g} \frac{\partial g}{\partial e_c} - \frac{k_7}{V} (2 e_c \frac{\partial g}{\partial e_c} + 2g - \frac{e_g}{K_4} \frac{\partial w}{\partial e_c}) \\ &\quad - \frac{k_8}{V} (e_g + \frac{w}{K_5} - \frac{(e_{go} - e_g - e_c - e_v)}{K_5} \frac{\partial w}{\partial e_c}) \\ &\quad - \frac{k_9}{2V}\end{aligned}$$

$$\frac{\partial f_3}{\partial e_c} = \frac{2 k_5}{V} \frac{e_g}{g} \frac{\partial g}{\partial e_c}$$

$$\frac{\partial f_4}{\partial e_c} = - \frac{k_9}{2}$$

$$\frac{\partial f_1}{\partial d} = \frac{\partial f_2}{\partial d} = \frac{\partial f_3}{\partial d} = \frac{\partial f_4}{\partial d} = 0.0$$

$$\begin{aligned} \frac{\partial f_1}{\partial e_v} &= \frac{4}{v} \frac{k_3}{k_3} (-g + (e_{g0} - e_g - e_c - e_v) \frac{\partial g}{\partial e_v}) \\ &\quad - \frac{2}{v} \frac{k_5}{k_5} e_g \frac{\partial g}{\partial e_v} + \frac{k_7}{v} (2 e_c \frac{\partial g}{\partial e_v} - \frac{e_g}{k_4} \frac{\partial w}{\partial e_v}) \\ &\quad - \frac{k_8}{v k_5} (-w + (e_{g0} - e_g - e_c - e_v) \frac{\partial w}{\partial e_v}) \\ &\quad - \frac{k_3}{v} e_g \\ \frac{\partial f_2}{\partial e_v} &= \frac{2}{v} \frac{k_5}{k_5} e_g \frac{\partial g}{\partial e_v} + \frac{k_7}{v} (-2 e_c \frac{\partial g}{\partial e_v} + \frac{e_g}{k_4} \frac{\partial w}{\partial e_v}) \\ &\quad + \frac{k_8}{v k_5} (-w + (e_{g0} - e_g - e_c - e_v) \frac{\partial w}{\partial e_v}) - \frac{k_9}{2} \\ \frac{\partial f_3}{\partial e_v} &= \frac{2}{v} \frac{k_5}{k_5} e_g \frac{\partial g}{\partial e_v} \\ \frac{\partial f_4}{\partial e_v} &= - \frac{k_9}{2} - \frac{k_3}{v} e_g \\ \frac{\partial g}{\partial e_g} &= \frac{\partial g}{\partial e_c} = - \frac{\partial g}{\partial d} = - \frac{\partial g}{\partial e_v} = \frac{P_T}{2(P_G^0 - P_T)} \\ \frac{\partial w}{\partial e_g} &= \frac{\partial w}{\partial e_c} = \frac{\partial w}{\partial d} = \frac{\partial w}{\partial e_v} = \frac{P_T}{2(P_W^0 - P_T)} \end{aligned}$$

Final Conditions on the Adjoint Variables

$$\lambda_1(t_f) = 0$$

$$\lambda_2(t_f) = 0$$

$$\lambda_3(t_f) = \alpha_1$$

$$\lambda_4(t_f) = 0$$

TABLE 5

DETAILED EQUATIONS FOR THE TERMS ($\frac{\partial f_i}{\partial T}$)

$$\begin{aligned}
 \frac{\partial f_1}{\partial T} = & -2 e_g^2 \frac{d(k_3/V)}{dT} + \frac{4 (e_{go} - e_g - e_c - e_v)}{K_3} \left[\left(\frac{k_3}{V} \right) \frac{\partial g}{\partial T} \right. \\
 & \left. + g \frac{d(k_3/V)}{dT} \right] - \frac{d(k_4)}{dT} e_g - 2 e_g \left[\left(\frac{k_5}{V} \right) \frac{\partial g}{\partial T} \right. \\
 & \left. + g \frac{d(k_5/V)}{dT} \right] - 2 e_g^2 \frac{d(k_6/V)}{dT} + 2 e_c \left[\left(\frac{k_7}{V} \right) \frac{\partial g}{\partial T} \right. \\
 & \left. + g \frac{d(k_7/V)}{dT} \right] - \frac{e_g}{K_4} \left[\left(\frac{k_7}{V} \right) \frac{\partial w}{\partial T} + w \frac{d(k_7/V)}{dT} \right] \\
 & - e_c e_g \frac{d(k_8/V)}{dT} + \frac{(e_{go} - e_g - e_c - e_v)}{K_5} \left[\left(\frac{k_8}{V} \right) \frac{\partial w}{\partial T} \right. \\
 & \left. + w \frac{d(k_8/V)}{dT} \right] - e_v e_g \frac{d(k_3/V)}{dT}
 \end{aligned}$$

$$\begin{aligned}
 \frac{\partial f_2}{\partial T} = & e_g \frac{d(k_4)}{dT} + 2 e_g \left[\left(\frac{k_5}{V} \right) g + g \frac{d(k_5/V)}{dT} \right] \\
 & - e_g^2 \frac{d(k_6/V)}{dT} - 2 e_c \left[\left(\frac{k_7}{V} \right) \frac{\partial g}{\partial T} + \right. \\
 & \left. g \frac{d(k_7/V)}{dT} \right] + \frac{e_g}{K_4} \left[\left(\frac{k_7}{V} \right) \frac{\partial w}{\partial T} + w \frac{d(k_7/V)}{dT} \right] \\
 & - e_c e_g \frac{d(k_8/V)}{dT} + \frac{(e_{go} - e_g - e_c - e_v)}{K_5} \left[\left(\frac{k_8}{V} \right) \frac{\partial w}{\partial T} \right. \\
 & \left. + w \frac{d(k_8/V)}{dT} \right] + \frac{(e_{go} - e_g - e_c - e_v)}{2} \frac{d(k_9)}{dT}
 \end{aligned}$$

$$-\frac{\partial f_3}{\partial T} = 2 e_g \left[\left(\frac{k_5}{V} \right) \frac{\partial g}{\partial T} + g \frac{d(k_5/V)}{dT} \right]$$

$$+ e_g^2 \frac{d(k_6/V)}{dT}$$

$$-\frac{\partial f_4}{\partial T} = \frac{(e_{go} - e_g - e_c - e_v)}{2} \frac{d(k_9)}{dT} - e_v e_g \frac{d(k_3/V)}{dT}$$

where

$$\frac{d(k_i/V)}{dT} = \frac{A_i e^{-\frac{E_i}{RT}}}{VRT^2} - \frac{A_i e^{-\frac{E_i}{RT}}}{V^2} \frac{dV}{dT},$$

$$\frac{d(k_i/V)}{dT} = \frac{A_i E_i e^{-\frac{E_i}{RT}}}{RT^2}, \quad i = 3, 5, 6, 7, 8$$

$$\frac{dV}{dT} = \left(\frac{dV_P}{dT} \right) M_P + V_G \frac{dX_G}{dT} + X_G \left(\frac{dV_G}{dT} \right) +$$

$$V_W \left(\frac{dX_W}{dT} \right) + X_W \left(\frac{dV_W}{dT} \right)$$

where

$$V_P = 191.5 (1.0 + 0.0014 (T-413)) / 1000$$

$$V_G = 60.6 (1.0 + 0.0014 (T-413)) / 1000$$

$$V_W = (19.422 + 0.025 (T-413)) / 1000$$

$$\frac{dV_P}{dT} = 2.68 \times 10^{-4}; \quad \frac{dV_G}{dT} = 8.48 \times 10^{-5};$$

$$\frac{dV_W}{dT} = 2.5 \times 10^{-5}$$

$$\frac{dx_G}{dT} = \frac{\left\{ \left(\frac{e_g + e_c + d + e_v}{2} \right) + w + a \right\} \frac{\partial g}{\partial T}}{\left\{ \left(\frac{e_g + e_c + d + e_v}{2} \right) + g + w + a \right\}^2}$$

$$\frac{dx_w}{dT} = \frac{\left\{ \left(\frac{e_g + e_c + d + e_v}{2} \right) + g + a \right\} \frac{\partial w}{\partial T}}{\left\{ \left(\frac{e_g + e_c + d + e_v}{2} \right) + g + w + a \right\}^2}$$

$$\frac{\partial g}{\partial T} = \frac{-[g \frac{dP_G^o}{dT} + w \frac{dP_w^o}{dT}]}{(P_G^o - P_T)}$$

$$\frac{\partial w}{\partial T} = \frac{-[g \frac{dP_G^o}{dT} + w \frac{dP_w^o}{dT}]}{(P_w^o - P_T)}$$

$$\frac{dP_G^o}{dT} = P_G^o \left[\frac{3729}{T^2} - \frac{4.042}{T} \right]$$

$$\frac{dP_w^o}{dT} = P_w^o \left[\frac{1757.853}{(T-33.274)^2} \right]$$

$$P_G^o = \left\{ \frac{1}{10} \left[8.064103 - \frac{1757.853}{(T-33.274)} \right] \right\} / 760$$

$$P_w^o = \left\{ \frac{1}{10} \left[21.61 - \frac{3729}{T} - 4.042 \log T \right] \right\} / 760$$

Second Variation Method:

As mentioned earlier, this method leads to a lot of numerical instability problems if an incorrect initial guess for the temperature profile is used. In order to overcome these problems, control vector **iteration** method is used for the first few iterations and with the near optimal temperature profile obtained using this method, the present method is started.

In this method, with the near optimal temperature profile obtained from the control vector iteration method, the state-variable equations (Table 2) are integrated in the forward direction (from $t=0$ to t_f) storing the values of these at every time interval of 1×10^{-3} hr. The objective function given by Eq.(11) is computed using the stored values of state variables and the adjoint variable equations (Table 4) are integrated in the backward direction (from $t = t_f$ to 0). In addition to these, the following equations are integrated in the backward direction (from $t = t_f$ to 0),

$$\frac{d\mathbf{P}}{dt} = -\left(\frac{\partial^2 H}{\partial \mathbf{X}^2}\right) \mathbf{P} \left[\left(\frac{\partial \mathbf{f}}{\partial \mathbf{X}}\right)^T + \left(\frac{\partial \mathbf{f}}{\partial \mathbf{X}}\right)^T \mathbf{P} \right] + \mathbf{K} \mathbf{R} \quad (18)$$

$$\mathbf{P} = \begin{bmatrix} P_{11} & P_{12} & P_{13} & P_{14} \\ P_{21} & P_{22} & P_{23} & P_{24} \\ P_{31} & P_{32} & P_{33} & P_{34} \\ P_{41} & P_{42} & P_{43} & P_{44} \end{bmatrix} \quad (a) \quad \frac{d\mathbf{P}}{dt} = \begin{bmatrix} \frac{dP_{11}}{dt} & \frac{dP_{12}}{dt} & \frac{dP_{13}}{dt} & \frac{dP_{14}}{dt} \\ \frac{dP_{21}}{dt} & \frac{dP_{22}}{dt} & \frac{dP_{23}}{dt} & \frac{dP_{24}}{dt} \\ \frac{dP_{31}}{dt} & \frac{dP_{32}}{dt} & \frac{dP_{33}}{dt} & \frac{dP_{34}}{dt} \\ \frac{dP_{41}}{dt} & \frac{dP_{42}}{dt} & \frac{dP_{43}}{dt} & \frac{dP_{44}}{dt} \end{bmatrix} \quad (b)$$

(19)

$$\underline{X} = [x_1, x_2, x_3, x_4]^T \quad (a)$$

$$\underline{f} = [f_1, f_2, f_3, f_4]^T \quad (b)$$
(20)

$$\underline{R} = \left(\frac{\partial^2 H}{\partial T \partial \underline{X}} \right) + \left(\frac{\partial \underline{f}^T}{\partial T} \right) \underline{P} \quad (21)$$

$$\underline{K} = \underline{R}^T \left(\frac{\partial^2 H}{\partial T^2} \right)^{-1} \quad (22)$$

$$\frac{\partial^2 H}{\partial T \partial \underline{X}} = \frac{\partial^2 J}{\partial T \partial \underline{X}} + \sum_{i=1}^4 \lambda_i \frac{\partial^2 f_i}{\partial T \partial \underline{X}} \quad (23)$$

$$\frac{\partial^2 H}{\partial T^2} = \sum_{i=1}^4 \lambda_i \frac{\partial^2 f_i (x_1, x_2, x_3, x_4, T)}{\partial T^2} \quad (24)$$

$$\frac{\partial \underline{f}^T}{\partial T} = \left[\frac{\partial f_1}{\partial T}, \frac{\partial f_2}{\partial T}, \frac{\partial f_3}{\partial T}, \frac{\partial f_4}{\partial T} \right] \quad (25)$$

$$\frac{\partial^2 H}{\partial \underline{X}^2} = \frac{\partial^2 J}{\partial \underline{X}^2} + \sum_{i=1}^4 \lambda_i \frac{\partial^2 f_i}{\partial \underline{X}^2} \quad (26)$$

$$\dot{\underline{q}} = \frac{dq}{dt} = \underline{R}^T \left(\frac{\partial^2 H}{\partial T^2} \right)^{-1} \left(\frac{\partial H}{\partial T} \right) + \underline{R}^T \left(\frac{\partial^2 H}{\partial T^2} \right)^{-1} \left(\frac{\partial \underline{f}^T}{\partial T} \right) \underline{q} - \left(\frac{\partial \underline{f}^T}{\partial \underline{X}} \right) \underline{q} \quad (27)$$

$$\text{where } \underline{q} = [q_{11}, q_{21}, q_{31}, q_{41}]^T \quad (a)$$
(28)

$$\dot{\underline{q}} = \left[\frac{dq_{11}}{dt}, \frac{dq_{21}}{dt}, \frac{dq_{31}}{dt}, \frac{dq_{41}}{dt} \right]^T \quad (b)$$

$$\frac{\partial H}{\partial T} = \sum_{i=1}^4 \lambda_i \frac{\partial f_i (x_1, x_2, x_3, x_4, T)}{\partial T} \quad (29)$$

The detailed equations for the various terms, $\frac{\partial^2 J}{\partial \underline{X}^2}$,

$\frac{\partial^2 f_i}{\partial \underline{X}^2}$, $\frac{\partial^2 J}{\partial T \partial \underline{X}}$, $\frac{\partial^2 f_i}{\partial T \partial \underline{X}}$, and $\frac{\partial^2 f_i}{\partial T^2}$, involved in the

equations (18)-(29) are given in Tables 6, 7, and 8 respectively.

The equations for $\frac{\partial f_i}{\partial T}$ are already given in Table 5.

In Eq.(18)

$$\frac{\partial \underline{f}^T}{\partial \underline{X}} = \begin{bmatrix} \frac{\partial f_1}{\partial e_g} & \frac{\partial f_2}{\partial e_g} & \frac{\partial f_3}{\partial e_g} & \frac{\partial f_4}{\partial e_g} \\ \frac{\partial f_1}{\partial e_c} & \frac{\partial f_2}{\partial e_c} & \frac{\partial f_3}{\partial e_c} & \frac{\partial f_4}{\partial e_c} \\ \frac{\partial f_1}{\partial d} & \frac{\partial f_2}{\partial d} & \frac{\partial f_3}{\partial d} & \frac{\partial f_4}{\partial d} \\ \frac{\partial f_1}{\partial e_v} & \frac{\partial f_2}{\partial e_v} & \frac{\partial f_3}{\partial e_v} & \frac{\partial f_4}{\partial e_v} \end{bmatrix} \quad (30)$$

The detailed equations for the elements involved in the above matrix are included in Table 4.

Equation (18) is also known as the first-order Riccati equation.

In this \underline{P} is a symmetric matrix of the order (4x4) as given in Eq.19(a). It is also related to the adjoint variables by the equation

$$\underline{P} = \left(\frac{\partial \underline{\lambda}}{\partial \underline{X}} \right)^T \quad (31)$$

The final conditions on \underline{P} are:

$$\underline{P}(t_f) = \frac{\partial^2}{\partial \underline{X}^2} [\alpha_1 (e_D - D^*)] \quad (32)$$

In Eq.(27), \underline{q} is a vector function of the order (4x1) given by Eq.28(a). The final conditions on \underline{q} are

$$\underline{q}(t_f) = \underline{0} \quad (33)$$

During the backward integration of the equations (18) and (27), the values of \underline{P} , \underline{q} , \underline{R} , $\frac{\partial f_i}{\partial T}$, $\frac{\partial H}{\partial T}$, and $\frac{\partial^2 H}{\partial T^2}$ are stored in the computer memory. Using these stored values, the perturbation equations for the state variables given by

$$\dot{\delta \underline{X}} = \frac{d(\delta \underline{X})}{dt} = \left(\frac{\partial f^T}{\partial \underline{X}} \right) \delta \underline{X} + \left(\frac{\partial f^T}{\partial T} \right) \delta T \quad (34)$$

where

$$\delta \underline{X} = [\delta X_1, \delta X_2, \delta X_3, \delta X_4]^T \quad (a)$$

$$\dot{\delta \underline{X}} = \left[\frac{d \delta X_1}{dt}, \frac{d \delta X_2}{dt}, \frac{d \delta X_3}{dt}, \frac{d \delta X_4}{dt} \right]^T \quad (b) \quad (35)$$

are integrated in the forward direction (from $t=0$ to t_f) with the initial conditions as

$$\delta \underline{X}(t=0) = \underline{0} \quad (36)$$

The above initial conditions are obtained noting that the initial conditions on the state variables given by Eq.(6) are constant.

The values of $\delta \underline{X}$ are also stored in the computer memory. With the stored values of \underline{P} , \underline{q} , \underline{R} , $\frac{\partial f_i}{\partial T}$, $(\frac{\partial H}{\partial T})$, $(\frac{\partial^2 H}{\partial T^2})$, and $\delta \underline{X}$, the temperature profile is corrected using the equation

$$T^{(j+1)}(t) = T^{(j)}(t) - [\epsilon \left(\frac{\partial^2 H}{\partial T^2} \right)^{-1} \left(\frac{\partial H}{\partial T} + \frac{\partial f^T}{\partial T} q \right)]^{(j)} \\ - \left[\left(\frac{\partial^2 H}{\partial T^2} \right)^{-1} R \right]^{(j)} \delta x^{(j)} \quad (37)$$

where 'j' stands for the iteration number and ϵ is a step size parameter determining the magnitude of the correction employed in each iteration. This parameter is introduced by Merriam³⁹ to prevent overstepping in the temperature correction and also to maintain the validity of the approximations used in deriving the Eq.(37). According to Merriam, the limits set for ϵ is $0 < \epsilon \leq 1$. The value of ϵ is found out using an interactive computer terminal. For the first iteration, the value of ϵ is taken to be one and with the temperature profile obtained from Eq.(37), the state variable equations are integrated and simultaneously the objective function is computed using Eq.(11). If this objective function is found to be greater than the previous one, the value of ϵ is halved and the iteration is continued. This procedure is repeated till the objective function decreases. The value of ϵ corresponding to this objective function is taken to be the optimum ϵ and the temperature profile is corrected. This completes one iteration of computation. The entire procedure is repeated till the objective function does not change significantly from iteration to iteration. It is found that with a value of $\epsilon = 1.0$, faster convergence is attained i.e. the lowest value of objective

function is obtained and if $\epsilon > 1.0$, there is no convergence.

The optimal temperature profile is obtained using the necessary condition given by Eq.(15) and the sufficient conditions given by the equations

$$\frac{\partial^2 H}{\partial T^2} > 0 \quad \text{for } 0 \leq t \leq t_f \quad (a)$$

$$\underline{P}(t) \text{ finite for } 0 \leq t \leq t_f \quad (b)$$

(38)

According to Bryson and Ho⁴⁰, the above sufficient conditions are known as (i) the convexity condition (or strengthened Legendre-Clebsch condition), and (ii) the condition that no conjugate points **exist** on the path (or Jacobi condition). These two sufficient conditions determine whether any neighbouring extremal paths exist. If any of these sufficient conditions is not satisfied, then the second variation method will diverge which in turn implies that the neighbouring extremal paths does not exist. If $\underline{P}(t) \underset{t \rightarrow t^*}{\rightarrow} \infty$ at $t=t^*$, where $0 \leq t^* < t_f$, the integration of Eq.(20) should be stopped because there is a conjugate path for $t < t^*$. This behaviour of \underline{P} , we encountered in our problem and as suggested by Bryson and Ho, we stopped the integration at this point and assumed that the temperature profile for $t \leq t^*$ does not change or it is the optimal profile that can be obtained under the existing conditions. By using this concept, we have obtained the optimal temperature profiles.

Integration of the Riccati Equation:

The integration of this equation is carried out using a fourth-order Runge-Kutta method. From the computational point of view, this is a very important equation since almost all the variables involved in Eq.(37) are obtained by solving this equation. The integration poses both a computational as well as a memory storage problem because of the following reasons: As in the integration of the state and adjoint variables, if a step size of 2×10^{-4} hr is used, there is a problem of memory storage since \underline{P} is a (4x4) matrix and it is difficult to store the 16 elements at 5000 points of time. If the step size is increased to 1×10^{-3} hr or more, then there is a problem of numerical instability and the integration using fourth-order Runge-Kutta method could not be carried out. In order to overcome both of the above problems, we used a Δt of 2×10^{-4} hr in the integrations, but stored the values of \underline{P} at every time interval of 1×10^{-2} hr i.e. at 101 points of time. The values of \underline{R} , $(\frac{\partial H}{\partial T})$, $(\frac{\partial^2 H}{\partial T^2})$, $\frac{\partial f_i}{\partial T}$ are also stored at 101 points of time. The stored values of state and adjoint variables at 2001 points of time are used in the above integrations, and the intermediate values of these are obtained by linear interpolation. In this way we would get stable solutions. One important point to be mentioned is that, in the integration of this eqn., whenever $\underline{P} \rightarrow \infty$ for any t' , where $0 \leq t' < t_f$, we stopped the integration at this point and assumed a value of zero for all the elements

of \underline{P} at lesser times i.e. for $0 \leq t \leq t^*$.

Integration of the \underline{q} Equations:

The integration of these equations are carried out using a fourth-order Runge-Kutta method. Unlike the Riccati equation, this equation poses only a memory storage problem since \underline{q} is a (4×1) vector function of time. In order to overcome this problem, in the integrations, Δt of 1×10^{-3} hr is used and the 4 elements of \underline{q} are stored at every time interval of 1×10^{-2} hr. We could get stable solutions using the above step size and also the main advantage of using this step size is that the values of state and adjoint variables, available in the memory at every time interval of 1×10^{-3} hr can be directly used in the integrations without any linear interpolation.

Integration of the Perturbation Equations of State Variables:

These equations result from the linearization (Taylor-series expansions to first order) of the non-linear state variable equations and are given in Eq.(34) with the initial conditions given in Eq.(36). The integration of these equations is difficult since both $\delta \underline{X}$ and δT are unknown quantities. In order to find $\delta \underline{X}$, we should know δT before-hand but since our main problem is to correct the temperature profile using Eq.(37), δT is also unknown and hence calculation of $\delta \underline{X}$ is not possible. Normally, to find $\delta \underline{X}$, we have to solve a two-point boundary value problem formed by the equations

$$\dot{\delta \underline{X}} = \underline{A}(t) \delta \underline{X} - \underline{B}(t) \delta \underline{\lambda} \quad (39)$$

$$\dot{\delta \underline{\lambda}} = -\underline{C}(t) \delta \underline{X} - \underline{A}^T(t) \delta \underline{\lambda} \quad (40)$$

where:

$$\underline{A}(t) = \left(\frac{\partial f}{\partial \underline{X}} \right) - \left(\frac{\partial f}{\partial T} \right) \left(\frac{\partial^2 H}{\partial T^2} \right)^{-1} \left(\frac{\partial^2 H}{\partial T \partial \underline{X}} \right) \quad (a)$$

$$\underline{B}(t) = \left(\frac{\partial f}{\partial T} \right) \left(\frac{\partial^2 H}{\partial T^2} \right)^{-1} \left(\frac{\partial f}{\partial T} \right)^T \quad (b)$$

$$\underline{C}(t) = \frac{\partial^2 H}{\partial \underline{X}^2} - \left(\frac{\partial^2 H}{\partial \underline{X} \partial T} \right) \left(\frac{\partial^2 H}{\partial T^2} \right)^{-1} \left(\frac{\partial^2 H}{\partial T \partial \underline{X}} \right) \quad (c) \quad (41)$$

The solution of the above two-point boundary value problem is time-consuming as we have to first eliminate either $\delta \underline{X}$ or $\delta \underline{\lambda}$ from one of the above equations using some simplified assumption. As suggested by Bryson and Ho, we used the backward sweep method in which the solution for $\delta \underline{\lambda}$ is assumed to be of the form

$$\delta \underline{\lambda} = \underline{P} \delta \underline{X} \quad (42)$$

where \underline{P} is obtained by solving the Riccati equation. Since the value of $\delta \underline{X}$ at $t=0$ is known, the value of $\delta \underline{\lambda}$ at $t=0$ can be found out and then the equations (39) and (40) can be integrated forward as an initial-value problem. Since this is a very tedious process, another way of doing this is to simply substitute Eq.(42) into Eq.(39) and then integrate Eq.(39) forward as an initial-value problem. But we found that this procedure worked only when there are perturbations in the

initial conditions of the state variables. Hence the method for solving $\delta \underline{X}$ we finally adopted is this, in which the expression for $\delta \bar{T}$ ($= T^{(j+1)} - T^{(j)}$) given by Eq.(37) is simply substituted in Eq.(39) and then integrated this equation forward as an initial value problem. The values of $\delta \underline{X}$ so obtained are substituted back into Eq.(37) and the actual correction in the temperature profile is obtained. This kind of method worked for our problem since the values of $\delta \underline{X}$ obtained were of the order of 10^{-7} to 10^{-2} , which are consistent for assuring neighbouring extremal paths.

A listing of the computer program for the second variation method is provided in Appendix.

TABLE 6

DETAILED EQUATIONS FOR THE TERMS $\frac{\partial^2 J}{\partial x^2}$, $\frac{\partial^2 f_i}{\partial x^2}$

$$\frac{\partial^2 J}{\partial x^2} = \begin{bmatrix} \frac{\partial^2 J}{\partial e_g^2} & \frac{\partial^2 J}{\partial e_g \partial e_c} & \frac{\partial^2 J}{\partial e_g \partial d} & \frac{\partial^2 J}{\partial e_g \partial e_v} \\ \frac{\partial^2 J}{\partial e_c \partial e_g} & \frac{\partial^2 J}{\partial e_c^2} & \frac{\partial^2 J}{\partial e_c \partial d} & \frac{\partial^2 J}{\partial e_c \partial e_v} \\ \frac{\partial^2 J}{\partial d \partial e_g} & \frac{\partial^2 J}{\partial d \partial e_c} & \frac{\partial^2 J}{\partial d^2} & \frac{\partial^2 J}{\partial d \partial e_v} \\ \frac{\partial^2 J}{\partial e_v \partial e_g} & \frac{\partial^2 J}{\partial e_v \partial e_c} & \frac{\partial^2 J}{\partial e_v \partial d} & \frac{\partial^2 J}{\partial e_v^2} \end{bmatrix}$$

$$\frac{\partial^2 J}{\partial e_g^2} = \frac{2 \alpha_2 e_g}{\mu_{nd}^2} \left(\frac{3 e_g}{4 e_g^2} - \frac{2 \mu_{nd}}{e_g} \right)$$

$$\frac{\partial^2 J}{\partial e_c^2} = \frac{\partial^2 J}{\partial e_v^2} = 2 \alpha_3$$

The remaining elements are zero

$\frac{\partial^2 f_i}{\partial x^2}$ - This is a (4x4) matrix of the same form as $(\frac{\partial^2 J}{\partial x^2})$

with J replaced everywhere by f_i . The detailed equations for the elements involved in this matrix are:

$$\frac{\partial^2 f_1}{\partial e_g^2} = - \frac{4 k_3}{V} - \frac{4 k_6}{V} - \left(\frac{8 k_3}{V K_3} + \frac{4 k_5}{V} \right) \frac{\partial g}{\partial e_g} - \left(\frac{2 k_7}{V K_4} + \frac{2 k_8}{V K_5} \right) \frac{\partial w}{\partial e_g}$$

$$\begin{aligned} \frac{\partial^2 f_1}{\partial e_c \partial e_g} &= - \left(\frac{4 k_3}{V K_3} + \frac{2 k_5}{V} \right) \frac{\partial g}{\partial e_c} - \left(\frac{4 k_3}{V K_3} - \frac{2 k_7}{V} \right) \frac{\partial g}{\partial e_g} \\ &\quad - \left(\frac{k_7}{V K_4} + \frac{k_8}{V K_5} \right) \frac{\partial w}{\partial e_c} - \frac{k_8}{V} \left(1 + \frac{1}{K_5} \frac{\partial w}{\partial e_g} \right) \end{aligned}$$

$$\frac{\partial^2 f_1}{\partial d \partial e_g} = 0.0$$

$$\begin{aligned} \frac{\partial^2 f_1}{\partial e_v \partial e_c} &= \left(- \frac{4 k_3}{V K_3} + \frac{2 k_7}{V} \right) \frac{\partial g}{\partial e_v} - \frac{4 k_3}{V K_3} \frac{\partial g}{\partial e_c} \\ &\quad - \frac{k_8}{V K_5} \left(\frac{\partial w}{\partial e_v} + \frac{\partial w}{\partial e_c} \right) \end{aligned}$$

$$\frac{\partial^2 f_1}{\partial e_g \partial d} = \frac{\partial^2 f_1}{\partial e_c \partial d} = \frac{\partial^2 f_1}{\partial d^2} = \frac{\partial^2 f_1}{\partial e_v \partial d} = 0.0$$

$$\frac{\partial^2 f_1}{\partial e_v^2} = - \frac{8 k_3}{V K_3} \frac{\partial g}{\partial e_v} - \frac{2 k_8}{V K_5} \frac{\partial w}{\partial e_v}$$

The remaining elements are obtained by noting that

$$\frac{\partial^2 f_1}{\partial x_i \partial x_j} = \frac{\partial^2 f_1}{\partial x_j \partial x_i} \quad \text{where } i, j = 1, 2, 3, 4$$

$\frac{\partial^2 f_2}{\partial x^2}$ - This is a (4x4) matrix of the same form as $(\frac{\partial^2 f_1}{\partial x^2})$ with

J replaced everywhere by f_2 . The detailed equations for the elements involved in this matrix are:

$$\frac{\partial^2 f_2}{\partial \epsilon_g^2} = \frac{4 k_5}{V} \frac{\partial g}{\partial \epsilon_g} + \frac{2 k_6}{V} + \frac{2 k_7}{V k_4} \frac{\partial w}{\partial \epsilon_g} - \frac{2 k_8}{V k_5} \frac{\partial w}{\partial \epsilon_g}$$

$$\frac{\partial^2 f_2}{\partial \epsilon_c \partial \epsilon_g} = \frac{2 k_5}{V} \frac{\partial g}{\partial \epsilon_c} - \frac{2 k_7}{V} \frac{\partial g}{\partial \epsilon_g} + \left(\frac{k_7}{V k_4} - \frac{k_8}{V k_5} \right) \frac{\partial w}{\partial \epsilon_c} - \frac{k_8}{V} \left(1 + \frac{1}{k_5} \frac{\partial w}{\partial \epsilon_g} \right)$$

$$\frac{\partial^2 f_2}{\partial \epsilon \partial \epsilon_g} = 0.0$$

$$\frac{\partial^2 f_2}{\partial \epsilon_v \partial \epsilon_g} = \frac{2 k_5}{V} \frac{\partial g}{\partial \epsilon_v} + \left(\frac{k_7}{V k_4} - \frac{k_8}{V k_5} \right) \frac{\partial w}{\partial \epsilon_v} - \frac{k_8}{V k_5} \frac{\partial w}{\partial \epsilon_g}$$

$$\frac{\partial^2 f_2}{\partial \epsilon_c^2} = - \frac{4 k_7}{V} \frac{\partial g}{\partial \epsilon_c} - \frac{2 k_8}{V k_5} \frac{\partial w}{\partial \epsilon_c}$$

$$\frac{\partial^2 f_2}{\partial \epsilon \partial \epsilon_c} = 0.0$$

$$\frac{\partial^2 f_2}{\partial \epsilon_v \partial \epsilon_c} = - \frac{2 k_7}{V} \frac{\partial g}{\partial \epsilon_v} - \frac{k_8}{V k_5} \left(\frac{\partial w}{\partial \epsilon_v} + \frac{\partial w}{\partial \epsilon_c} \right)$$

$$\frac{\partial^2 f_2}{\partial \epsilon_g \partial d} = \frac{\partial^2 f_2}{\partial \epsilon_c \partial d} = \frac{\partial^2 f_2}{\partial d^2} = \frac{\partial^2 f_2}{\partial \epsilon_v \partial d} = 0.0$$

$$\frac{\partial^2 f_2}{\partial \epsilon_v^2} = - \frac{2 k_8}{V k_5} \frac{\partial w}{\partial \epsilon_v}$$

The remaining elements are obtained by noting that

$$\frac{\partial^2 f_2}{\partial x_i \partial x_j} = \frac{\partial^2 f_2}{\partial x_j \partial x_i} \text{ where } i, j = 1, 2, 3, 4$$

$\frac{\partial^2 f_3}{\partial x_i^2}$ - This is a (4×4) matrix of the same form as $(\frac{\partial^2 f_j}{\partial x_i^2})$ with J replaced everywhere by f_3 . The detailed equations for the elements involved in this matrix are:

$$\frac{\partial^2 f_3}{\partial e_g^2} = \frac{4 k_5}{V} - \frac{\partial g}{\partial e_g} + \frac{2 k_6}{V}$$

$$\frac{\partial^2 f_3}{\partial e_c \partial e_g} = \frac{\partial^2 f_3}{\partial e_g \partial e_c} = \frac{2 k_5}{V} \frac{\partial g}{\partial e_c}$$

$$\frac{\partial^2 f_3}{\partial d \partial e_g} = 0.0$$

$$\frac{\partial^2 f_3}{\partial e_v \partial e_g} = \frac{\partial^2 f_3}{\partial e_g \partial e_v} = \frac{2 k_5}{V} \frac{\partial g}{\partial e_v}$$

The remaining elements are zero.

$\frac{\partial^2 f_4}{\partial x_i^2}$ - This is a (4×4) matrix of the same form as $(\frac{\partial^2 f_j}{\partial x_i^2})$ with J replaced everywhere by f_4 . The detailed equations for the elements involved in this matrix are:

$$\frac{\partial^2 f_4}{\partial e_v \partial e_g} = \frac{\partial^2 f_4}{\partial e_g \partial e_v} = - \frac{k_3}{V}$$

The remaining elements are zero.



TABLE 7

DETAILED EQUATIONS FOR THE TERMS $\frac{\partial^2 J}{\partial T \partial \underline{X}}$, $\frac{\partial^2 f_1}{\partial T \partial \underline{X}}$

$$\frac{\partial^2 J}{\partial T \partial \underline{X}} = \left[\frac{\partial^2 J}{\partial T \partial e_g}, \frac{\partial^2 J}{\partial T \partial e_c}, \frac{\partial^2 J}{\partial T \partial d}, \frac{\partial^2 J}{\partial T \partial e_v} \right]^T$$

All the elements in the above matrix are zero.

$\frac{\partial^2 f_1}{\partial T \partial \underline{X}}$ - This is a (4×1) vector of the same form as $\left(\frac{\partial^2 J}{\partial T \partial \underline{X}} \right)$ with J replaced everywhere by f_1 . The detailed equations for the elements involved in this vector are:

$$\begin{aligned} \frac{\partial^2 f_1}{\partial T \partial e_g} &= (-4 e_g - e_v) \frac{d(k_3/V)}{dT} - \frac{4}{K_3} \left[\left(\frac{k_3}{V} \right) \frac{\partial g}{\partial T} + g \frac{d(k_3/V)}{dT} \right] \\ &+ \frac{4 (e_{g0} - e_g - e_c - e_v)}{K_3} \left[\left(\frac{k_3}{V} \right) \frac{\partial^2 g}{\partial T \partial e_g} + \frac{\partial g}{\partial e_g} \frac{d(k_3/V)}{dT} \right] \\ &- \frac{d(k_4)}{dT} - 2e_g \left[\left(\frac{k_5}{V} \right) \frac{\partial^2 g}{\partial T \partial e_g} + \frac{\partial g}{\partial e_g} \frac{d(k_5/V)}{dT} \right] \\ &- 2 \left[\left(\frac{k_5}{V} \right) \frac{\partial g}{\partial T} + g \frac{d(k_5/V)}{dT} \right] - 4 e_g \frac{d(k_5/V)}{dT} \\ &+ 2 e_c \left[\left(\frac{k_7}{V} \right) \frac{\partial^2 g}{\partial T \partial e_g} + \frac{\partial g}{\partial e_g} \frac{d(k_7/V)}{dT} \right] - \frac{e_g}{K_4} \left[\left(\frac{k_7}{V} \right) \frac{\partial^2 w}{\partial T \partial e_g} \right. \\ &\left. + \frac{\partial w}{\partial e_g} \frac{d(k_7/V)}{dT} \right] - \frac{1}{K_4} \left[\left(\frac{k_7}{V} \right) \frac{\partial w}{\partial T} + w \frac{d(k_7/V)}{dT} \right] \\ &- e_c \frac{d(k_8/V)}{dT} - \frac{1}{K_5} \left[\left(\frac{k_8}{V} \right) \frac{\partial w}{\partial T} + w \frac{d(k_8/V)}{dT} \right] \end{aligned}$$

$$\frac{\partial^2 f_1}{\partial T \partial e_c} = - \frac{4}{K_3} \left[\left(\frac{k_3}{V} \right) \frac{\partial g}{\partial T} + g \frac{d(k_3/V)}{dT} \right] + \frac{4 (e_{g0} - e_g - e_c - e_v)}{K_3}$$

$$\begin{aligned}
& \left[\left(\frac{k_3}{V} \right) \frac{\partial^2 g}{\partial T \partial e_c} + \frac{\partial g}{\partial e_c} \frac{d(k_3/V)}{dT} \right] - 2e_g \left[\left(\frac{k_5}{V} \right) \frac{\partial^2 g}{\partial T \partial e_c} \right. \\
& \left. + \frac{\partial g}{\partial e_c} \frac{d(k_5/V)}{dT} \right] + 2e_c \left[\left(\frac{k_7}{V} \right) \frac{\partial^2 g}{\partial T \partial e_c} + \frac{\partial g}{\partial e_c} \frac{d(k_7/V)}{dT} \right] \\
& + 2 \left[\left(\frac{k_7}{V} \right) \frac{\partial g}{\partial T} + g \frac{d(k_7/V)}{dT} \right] - \frac{e_g}{K_4} \left[\left(\frac{k_7}{V} \right) \frac{\partial^2 w}{\partial T \partial e_c} \right. \\
& \left. + \frac{\partial w}{\partial e_c} \frac{d(k_7/V)}{dT} \right] - e_g \frac{d(k_8/V)}{dT} - \frac{1}{K_5} \left[\left(\frac{k_8}{V} \right) \frac{\partial w}{\partial T} + w \frac{d(k_8/V)}{dT} \right] \\
& + \frac{(e_{go} - e_g - e_c - e_v)}{K_5} \left[\left(\frac{k_8}{V} \right) \frac{\partial^2 w}{\partial T \partial e_c} + \frac{\partial w}{\partial e_c} \frac{d(k_8/V)}{dT} \right]
\end{aligned}$$

$$\frac{\partial^2 f_1}{\partial T \partial d} = 0.0$$

$$\begin{aligned}
\frac{\partial^2 f_1}{\partial T \partial e_v} &= - \frac{4}{K_3} \left[\left(\frac{k_3}{V} \right) \frac{\partial g}{\partial T} + g \frac{d(k_3/V)}{dT} \right] \\
& + \frac{4(e_{go} - e_g - e_c - e_v)}{K_3} \left[\left(\frac{k_3}{V} \right) \frac{\partial^2 g}{\partial T \partial e_v} + \left(\frac{\partial g}{\partial e_v} \right) \frac{d(k_3/V)}{dT} \right] \\
& - 2e_g \left[\left(\frac{k_5}{V} \right) \frac{\partial^2 g}{\partial T \partial e_v} + \left(\frac{\partial g}{\partial e_v} \right) \frac{d(k_5/V)}{dT} \right] \\
& + 2e_c \left[\left(\frac{k_7}{V} \right) \frac{\partial^2 g}{\partial T \partial e_v} + \left(\frac{\partial g}{\partial e_v} \right) \frac{d(k_7/V)}{dT} \right] \\
& - \frac{e_g}{K_4} \left[\left(\frac{k_7}{V} \right) \frac{\partial^2 w}{\partial T \partial e_v} + \frac{\partial w}{\partial e_v} \frac{d(k_7/V)}{dT} \right] \\
& - \frac{1}{K_5} \left[\left(\frac{k_8}{V} \right) \frac{\partial w}{\partial T} + w \frac{d(k_8/V)}{dT} \right] + \frac{(e_{go} - e_g - e_c - e_v)}{K_5} \\
& \left[\left(\frac{k_8}{V} \right) \frac{\partial^2 w}{\partial T \partial e_v} + \left(\frac{\partial w}{\partial e_v} \right) \frac{d(k_8/V)}{dT} \right] - e_g \frac{d(k_3/V)}{dT}
\end{aligned}$$

$\frac{\partial^2 f_2}{\partial T \partial \underline{X}}$ - This is a (4×1) vector of the same form as $(\frac{\partial^2 J}{\partial T \partial \underline{X}})$ with J replaced everywhere by f_2 . The detailed equations for the elements involved in this vector are:

$$\begin{aligned}
 \frac{\partial^2 f_2}{\partial T \partial e_g} &= \frac{d(k_4)}{dT} + 2 e_g \left[\left(\frac{k_5}{V} \right) \frac{\partial^2 g}{\partial T \partial e_g} + \frac{\partial g}{\partial e_g} \frac{d(k_5/V)}{dT} \right] \\
 &\quad + 2 \left[\left(\frac{k_5}{V} \right) \frac{\partial g}{\partial T} + g \frac{d(k_5/V)}{dT} \right] + 2 e_g \frac{d(k_6/V)}{dT} \\
 &\quad - 2 e_c \left[\left(\frac{k_7}{V} \right) \frac{\partial^2 g}{\partial T \partial e_g} + \frac{\partial g}{\partial e_g} \frac{d(k_7/V)}{dT} \right] \\
 &\quad + \frac{e_g}{K_4} \left[\left(\frac{k_7}{V} \right) \frac{\partial^2 w}{\partial T \partial e_g} + \frac{\partial w}{\partial e_g} \frac{d(k_7/V)}{dT} \right] \\
 &\quad + \frac{1}{K_4} \left[\left(\frac{k_7}{V} \right) \frac{\partial w}{\partial T} + w \frac{d(k_7/V)}{dT} \right] - e_c \frac{d(k_8/V)}{dT} \\
 &\quad - \frac{1}{K_5} \left[\left(\frac{k_8}{V} \right) \frac{\partial w}{\partial T} + w \frac{d(k_8/V)}{dT} \right] + \frac{(e_{go} - e_g - e_c - e_v)}{K_5} \left[\left(\frac{k_8}{V} \right) \frac{\partial^2 w}{\partial T \partial e_g} \right. \\
 &\quad \left. + \frac{\partial w}{\partial e_g} \frac{d(k_8/V)}{dT} \right] - \frac{1}{2} \frac{d(k_9)}{dT}
 \end{aligned}$$

$$\begin{aligned}
 \frac{\partial^2 f_2}{\partial T \partial e_c} &= 2 e_g \left[\left(\frac{k_5}{V} \right) \frac{\partial^2 g}{\partial T \partial e_c} + \frac{\partial g}{\partial e_c} \frac{d(k_5/V)}{dT} \right] \\
 &\quad - 2 e_c \left[\left(\frac{k_7}{V} \right) \frac{\partial^2 g}{\partial T \partial e_c} + \frac{\partial g}{\partial e_c} \frac{d(k_7/V)}{dT} \right] \\
 &\quad - 2 \left[\left(\frac{k_7}{V} \right) \frac{\partial g}{\partial T} + g \frac{d(k_7/V)}{dT} \right] + \frac{e_g}{K_4} \left[\left(\frac{k_7}{V} \right) \frac{\partial^2 w}{\partial T \partial e_c} \right. \\
 &\quad \left. + \frac{\partial w}{\partial e_c} \frac{d(k_7/V)}{dT} \right] - e_g \frac{d(k_8/V)}{dT} - \frac{1}{K_5} \left[\left(\frac{k_8}{V} \right) \frac{\partial w}{\partial T} \right. \\
 &\quad \left. + w \frac{d(k_8/V)}{dT} \right] + \frac{(e_{go} - e_g - e_c - e_v)}{K_5} \left[\left(\frac{k_8}{V} \right) \frac{\partial^2 w}{\partial T \partial e_c} \right.
 \end{aligned}$$

$$+ \frac{\partial w}{\partial e_c} \frac{d(k_8/V)}{dT}] - \frac{1}{2} \frac{d(k_9)}{dT}$$

$$\frac{\partial^2 f_2}{\partial T \partial d} = 0.0$$

$$\begin{aligned} \frac{\partial^2 f_2}{\partial T \partial e_v} &= 2e_g \left[\left(\frac{k_5}{V} \right) \frac{\partial^2 g}{\partial T \partial e_v} + \frac{\partial g}{\partial e_v} \frac{d(k_5/V)}{dT} \right] \\ &\quad - 2e_c \left[\left(\frac{k_7}{V} \right) \frac{\partial^2 g}{\partial T \partial e_v} + \frac{\partial g}{\partial e_v} \frac{d(k_7/V)}{dT} \right] \\ &\quad + \frac{e_g}{K_4} \left[\left(\frac{k_7}{V} \right) \frac{\partial^2 w}{\partial T \partial e_v} + \frac{\partial w}{\partial e_v} \frac{d(k_7/V)}{dT} \right] \\ &\quad - \frac{1}{K_5} \left[\left(\frac{k_8}{V} \right) \frac{\partial w}{\partial T} + w \frac{d(k_8/V)}{dT} \right] + \\ &\quad \left(\frac{e_g - e_c - e_v}{K_5} \right) \left[\left(\frac{k_8}{V} \right) \frac{\partial^2 w}{\partial T \partial e_v} + \frac{\partial w}{\partial e_v} \frac{d(k_8/V)}{dT} \right] - \frac{1}{2} \frac{d(k_9)}{dT} \end{aligned}$$

$\frac{\partial^2 f_3}{\partial T \partial \underline{x}}$ - This is a (4×1) vector of the same form as $(\frac{\partial^2 J}{\partial T \partial \underline{x}})$ with J replaced everywhere by f_3 . The detailed equations for the elements involved in this vector are:

$$\begin{aligned} \frac{\partial^2 f_3}{\partial T \partial e_g} &= 2e_g \left[\left(\frac{k_5}{V} \right) \frac{\partial^2 g}{\partial T \partial e_g} + \frac{\partial g}{\partial e_g} \frac{d(k_5/V)}{dT} \right] \\ &\quad + 2 \left[\left(\frac{k_5}{V} \right) \frac{\partial g}{\partial T} + ng \frac{d(k_5/V)}{dT} \right] + 2e_g \frac{d(k_6/V)}{dT} \end{aligned}$$

$$\frac{\partial^2 f_3}{\partial T \partial e_c} = 2e_g \left[\left(\frac{k_5}{V} \right) \frac{\partial^2 g}{\partial T \partial e_c} + \frac{\partial g}{\partial e_c} \frac{d(k_5/V)}{dT} \right]$$

$$\frac{\partial^2 f_3}{\partial T \partial d} = 0.0$$

$$\frac{\partial^2 f_3}{\partial T \partial e_v} = 2 e_g \left[\left(\frac{k_5}{V} \right) \frac{\partial^2 g}{\partial T \partial e_v} + \frac{\partial g}{\partial e_v} \frac{d(k_5/V)}{dT} \right]$$

$\frac{\partial^2 f_4}{\partial T \partial \underline{X}}$ - This is a (4×1) vector of the same form as $(\frac{\partial^2 J}{\partial T \partial \underline{X}})$ with J replaced everywhere by f_4 . The detailed equations for the elements involved in this vector are:

$$\frac{\partial^2 f_4}{\partial T \partial e_g} = -\frac{1}{2} \frac{d(k_9)}{dT} - e_v \frac{d(k_3/V)}{dT}$$

$$\frac{\partial^2 f_4}{\partial T \partial e_c} = -\frac{1}{2} \frac{d(k_9)}{dT}$$

$$\frac{\partial^2 f_4}{\partial T \partial d} = 0.0$$

$$\frac{\partial^2 f_4}{\partial T \partial e_v} = -\frac{1}{2} \frac{d(k_9)}{dT} - e_g \frac{d(k_3/V)}{dT}$$

$$\frac{\partial^2 g}{\partial T \partial e_g} = \frac{\partial^2 g}{\partial T \partial e_c} = \frac{\partial^2 g}{\partial T \partial d} = \frac{\partial^2 g}{\partial T \partial e_v} = -\frac{P_T}{2(P_w^o - P_T)^2} \frac{d P_G^o}{dT}$$

$$\frac{\partial^2 w}{\partial T \partial e_g} = \frac{\partial^2 w}{\partial T \partial e_c} = \frac{\partial^2 w}{\partial T \partial d} = \frac{\partial^2 w}{\partial T \partial e_v} = -\frac{P_T}{2(P_w^o - P_T)^2} \frac{d P_w}{dT}$$

TABLE 8

DETAILED EQUATIONS FOR THE TERMS $\frac{\partial^2 f_1}{\partial T^2}$

$$\begin{aligned}
 \frac{\partial^2 f_1}{\partial T^2} = & -2e_g^2 \frac{d^2(k_3/V)}{dT^2} + \frac{4(e_{go} - e_g - e_c - e_v)}{K_3} \left[\left(\frac{k_3}{V} \right) \frac{\partial^2 g}{\partial T^2} \right. \\
 & + g \frac{d^2(k_3/V)}{dT^2} + 2 \frac{d(k_3/V)}{dT} \frac{\partial g}{\partial T} \left. - e_g \frac{d^2(k_4)}{dT^2} \right. \\
 & - 2e_g \left[\left(\frac{k_5}{V} \right) \frac{\partial^2 g}{\partial T^2} + g \frac{d^2(k_5/V)}{dT^2} \right. + 2 \frac{d(k_5/V)}{dT} \frac{\partial g}{\partial T} \left. \right] \\
 & - 2e_g^2 \frac{d^2(k_6/V)}{dT^2} + 2e_c \left[\left(\frac{k_7}{V} \right) \frac{\partial^2 g}{\partial T^2} + g \frac{d^2(k_7/V)}{dT^2} \right. \\
 & + 2 \frac{d(k_7/V)}{dT} \frac{\partial g}{\partial T} \left. \right] - \frac{e_g}{K_4} \left[\left(\frac{k_7}{V} \right) \frac{\partial^2 w}{\partial T^2} + w \frac{d^2(k_7/V)}{dT^2} \right. \\
 & + 2 \frac{d(k_7/V)}{dT} \frac{\partial w}{\partial T} \left. \right] - e_c e_g \frac{d^2(k_8/V)}{dT^2} + \frac{(e_{go} - e_g - e_c - e_v)}{K_5} \\
 & \left[\left(\frac{k_8}{V} \right) \frac{\partial^2 w}{\partial T^2} + w \frac{d^2(k_8/V)}{dT^2} \right. + 2 \frac{d(k_8/V)}{dT} \frac{\partial w}{\partial T} \left. \right] \\
 & - e_v e_g \frac{d^2(k_3/V)}{dT^2}
 \end{aligned}$$

$$\begin{aligned}
 \frac{\partial^2 f_2}{\partial T^2} = & e_g \frac{d^2(k_4)}{dT^2} + 2e_g \left[\left(\frac{k_5}{V} \right) \frac{\partial g}{\partial T} + \frac{d(k_5/V)}{dT} \frac{\partial g}{\partial T} \right. \\
 & \left. + g \frac{d(k_5/V)}{dT} \right] + e_g^2 \frac{d^2(k_6/V)}{dT^2} \\
 & - 2e_c \left[\left(\frac{k_7}{V} \right) \frac{\partial g}{\partial T} + g \frac{d^2(k_7/V)}{dT^2} \right. + 2 \frac{d(k_7/V)}{dT} \frac{\partial g}{\partial T} \left. \right]
 \end{aligned}$$

$$\begin{aligned}
 & + \frac{e_g}{K_4} \left[\left(\frac{k_7}{V} \right) \frac{\partial^2 w}{\partial T^2} + w \frac{d^2(k_7/V)}{dT^2} + 2 \frac{d(k_7/V)}{dT} \frac{\partial w}{\partial T} \right] \\
 & - e_c e_g \frac{d^2(k_8/V)}{dT^2} + \frac{(e_{g0} - e_g - e_c - e_v)}{K_5} \left[\left(\frac{k_8}{V} \right) \frac{\partial^2 w}{\partial T^2} + \right. \\
 & \left. w \frac{d^2(k_8/V)}{dT^2} + 2 \frac{d(k_8/V)}{dT} \frac{\partial w}{\partial T} \right] + \frac{(e_{g0} - e_g - e_c - e_v)}{2} \frac{d^2(k_9)}{dT^2}
 \end{aligned}$$

$$\begin{aligned}
 \frac{\partial^2 f_3}{\partial T^2} = & 2e_g \left[\left(\frac{k_5}{V} \right) \frac{\partial^2 g}{\partial T^2} + g \frac{d^2(k_5/V)}{dT^2} + 2 \frac{d(k_5/V)}{dT} \frac{\partial g}{\partial T} \right] \\
 & + e_g^2 \frac{d^2(k_6/V)}{dT^2}
 \end{aligned}$$

$$\frac{\partial^2 f_4}{\partial T^2} = \frac{(e_{g0} - e_g - e_c - e_v)}{2} \frac{d^2(k_9)}{dT^2} - e_v e_g \frac{d^2(k_3/V)}{dT^2}$$

$$\frac{\partial^2 g}{\partial T^2} = -g \frac{d^2 P_G^{\circ}}{dT^2} - w \frac{d^2 P_W^{\circ}}{dT^2} - 2 \frac{d P_G^{\circ}}{dT} \frac{\partial g}{\partial T}$$

$$\frac{\partial^2 w}{\partial T^2} = \frac{-g \frac{d^2 P_G^{\circ}}{dT^2} - w \frac{d^2 P_W^{\circ}}{dT^2} - 2 \frac{d P_W^{\circ}}{dT} \frac{\partial w}{\partial T}}{(P_W^{\circ} - P_T)}$$

$$\frac{d^2 P_G^{\circ}}{dT^2} = P_G^{\circ} \left[-\frac{7458}{T^3} + \frac{4.042}{T} \right] + \left[\frac{3729}{T^2} - \frac{4.042}{T} \right] \frac{d P_G^{\circ}}{dT}$$

$$\frac{d^2 P_W^{\circ}}{dT^2} = P_W^{\circ} \left[-\frac{3515.706}{(T-33.274)^3} \right] + \left[\frac{1757.853}{(T-33.274)^2} \right] \frac{d P_W^{\circ}}{dT}$$

$$\frac{d^2(k_i/V)}{dT^2} = \frac{1}{V T^2} \frac{d k_i}{dT} \{ \frac{E_i}{R} - (2T + \frac{T^2}{V} \frac{d V}{dT}) \}$$

$$-\frac{1}{V^2} \left(\frac{dV}{dT} \right) \frac{dk_i}{dT} - \frac{2k_i}{V} \left(\frac{dV}{dT} \right) \\ - \frac{k_i}{V^2} \frac{d^2 V}{dT^2}, \quad i = 3, 5, 6, 7, 8$$

$$\frac{d^2(k_i)}{dT^2} = \frac{1}{T} \frac{dk_i}{dT} \left[\frac{E_i}{RT} - 2 \right], \quad i = 4, 9$$

$$\frac{d k_i}{dT} = \frac{k_i E_i}{RT^2}, \quad i = 3, \dots, 9$$

$$\frac{d^2 V}{dT^2} = V_G \frac{d^2 X_G}{dT^2} + 2 \left(\frac{d V_G}{dT} \right) \left(\frac{d X_G}{dT} \right) + V_w \frac{d^2 X_w}{dT^2}$$

$$+ 2 \left(\frac{d V_w}{dT} \right) \left(\frac{d X_w}{dT} \right)$$

$$\frac{d^2 X_G}{dT^2} = \frac{\left[\frac{(e_g + e_c + d + e_v)}{2} + w + a \right]}{\left[\frac{(e_g + e_c + d + e_v)}{2} + g + w + a \right]^2} \frac{\partial^2 q}{\partial T^2} - \frac{2}{\left[\frac{(e_g + e_c + d + e_v)}{2} + g + w + a \right]} \left(\frac{\partial q}{\partial T} \right)^2$$

$$\frac{d^2 X_w}{dT^2} = \frac{\left[\frac{(e_g + e_c + d + e_v)}{2} + g + a \right]}{\left[\frac{(e_g + e_c + d + e_v)}{2} + g + w + a \right]^2} \frac{\partial^2 w}{\partial T^2} - \frac{2}{\left[\frac{(e_g + e_c + d + e_v)}{2} + g + w + a \right]} \left(\frac{\partial w}{\partial T} \right)^2$$

CHAPTER 4

RESULTS AND DISCUSSION

With the objective function defined in Eq.(11), the optimal temperature profiles in batch reactor are obtained for various reactor pressures using the combined method in which the control vector Iteration method is used for the first few iterations and then switching over to the second variation method till the change in the objective function from iteration to iteration is small. For starting the computations, initial guess temperature should be assumed. In the earlier studies it was found that even though the temperature history is dependent on the initial guess temperature assumed, the value of the objective function does not. Hence, we used an initial guess temperature of 500°K for the control vector iteration method and carried out all the computations. For the second variation method the near optimal temperature profile obtained from the control vector iteration method is used as the initial guess temperature profile.

In the integration of the Eq.(20) or the Riccati equation in the second variation method, with some values of the weighting parameters, we found that in some iteration, $P \rightarrow \infty$ at t^* where $0 \leq t^* < t_f$. At this point, as suggested by Bryson and Ho,⁴⁰ we stopped the integration of this equation

the objective function dominates and this would give smaller deviation of μ_n from μ_{nd} . This can happen only if the conversion of e_g increases. In Fig. 3, almost all the curves indicate the use of high temperatures initially which must be brought down towards the end. For low values of α_2 , the curves indicate the use of relatively low temperatures since the term corresponding to μ_n in the objective function has a very low value when compared to other terms and the effect of the other terms is to minimize the formation of side products and diethylene glycol content in the polymer. This can be accomplished by bringing down the reactor temperature. In particular, for a value of $\alpha_2 = 0.5$, the reactor temperature is seen to approach the lower limit set for the temperature. In Fig. 4, the increase in the μ_n of the polymer is plotted and it is seen that in all the curves, μ_n rises very fast and afterwards remains almost constant at an asymptotic value, which is attained in a relatively smaller time. It is implied from this behaviour of μ_n that in the optimization, μ_n reaches μ_{nd} first and later on the minimization of the other terms in the objective function is taken care of. It is also found from Table 9 that the value of μ_n is low for the low values of α_2 . In Fig. 5, for a value of $\alpha_2 = 100$, the optimal temperature profiles obtained by the combined method and the control vector iteration method are compared. It is seen that the profiles are almost the same except in the initial and final stages

TABLE 9

EFFECT OF VARIATION OF α_2 ON THE VARIOUS RESULTS

$\alpha_1 = 1000$ $\alpha_3 = 1000$ $P_T = 200$ mmHg

Amount flashed	μ_n	Conver- sion, %	α_c	d	ϵ_V	ϵ	w	a
0.000000	1.1395	12.24	0.465x10 ⁻⁵	0.522x10 ⁻⁵	0.297x10 ⁻¹⁰	0.612x10 ⁻¹	0.809x10 ⁻⁶	0.243x10 ⁻⁶
0.000000	1.1738	14.81	0.662x10 ⁻⁵	0.785x10 ⁻⁵	0.522x10 ⁻¹⁰	0.74x10 ⁻¹	0.16x10 ⁻⁵	0.368x10 ⁻⁴
0.425896	7.1406	86.30	0.493x10 ⁻⁵	0.255x10 ⁻²	0.516x10 ⁻⁶	0.542x10 ⁻²	0.968x10 ⁻⁴	0.232x10 ⁻⁴
0.457962	11.8351	91.995	0.639x10 ⁻³	0.38x10 ⁻²	0.692x10 ⁻⁶	0.174x10 ⁻²	0.694x10 ⁻⁴	0.338x10 ⁻⁴
0.465662	13.7224	93.20	0.985x10 ⁻³	0.39x10 ⁻²	0.928x10 ⁻⁶	0.124x10 ⁻²	0.897x10 ⁻⁴	0.496x10 ⁻⁴
0.4666206	13.5880	93.190	0.107x10 ⁻²	0.443x10 ⁻²	0.108x10 ⁻⁵	0.125x10 ⁻²	0.976x10 ⁻⁴	0.476x10 ⁻⁴

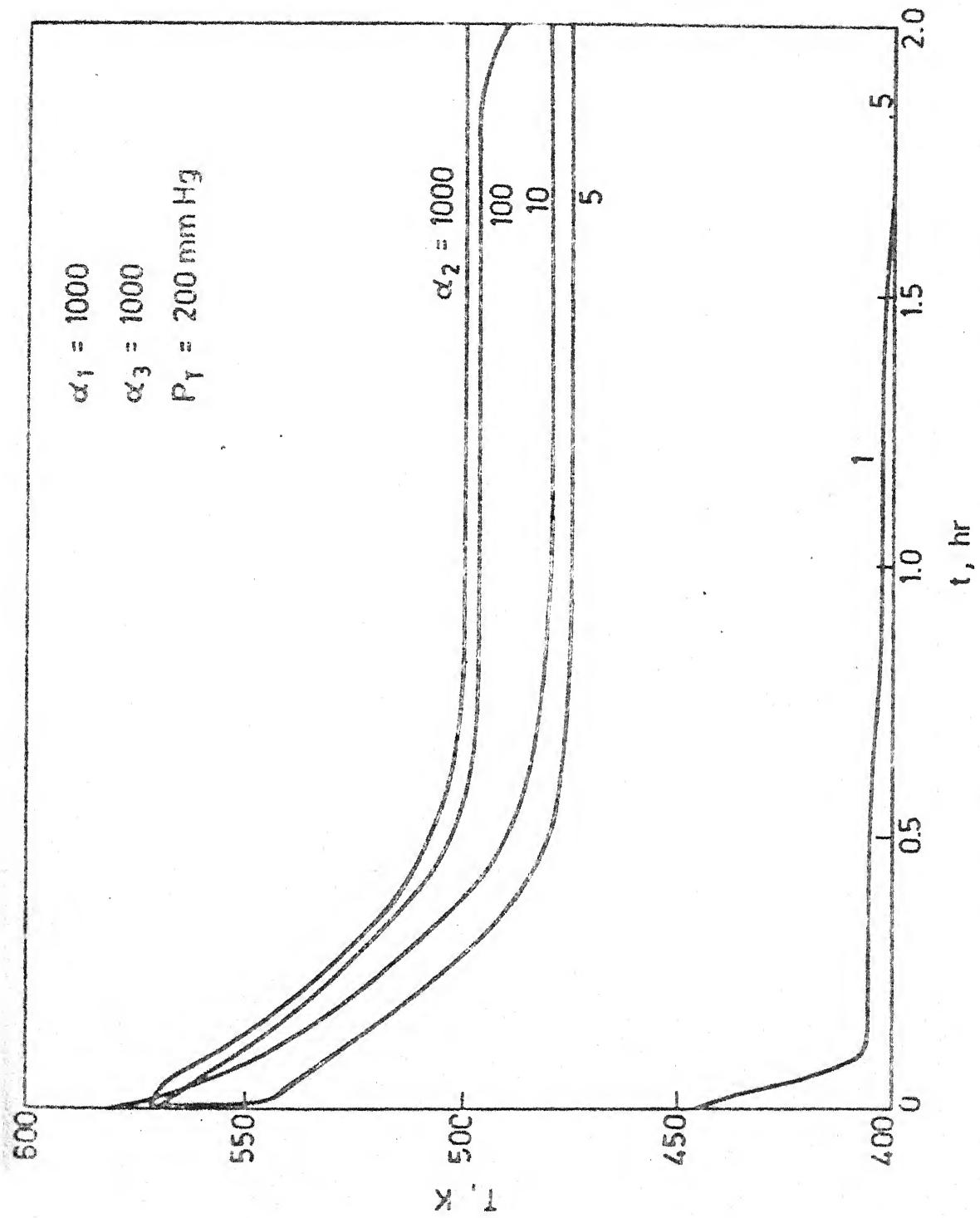


Fig. 3 Effect of variation of α_2 on the optimal temperature profile.

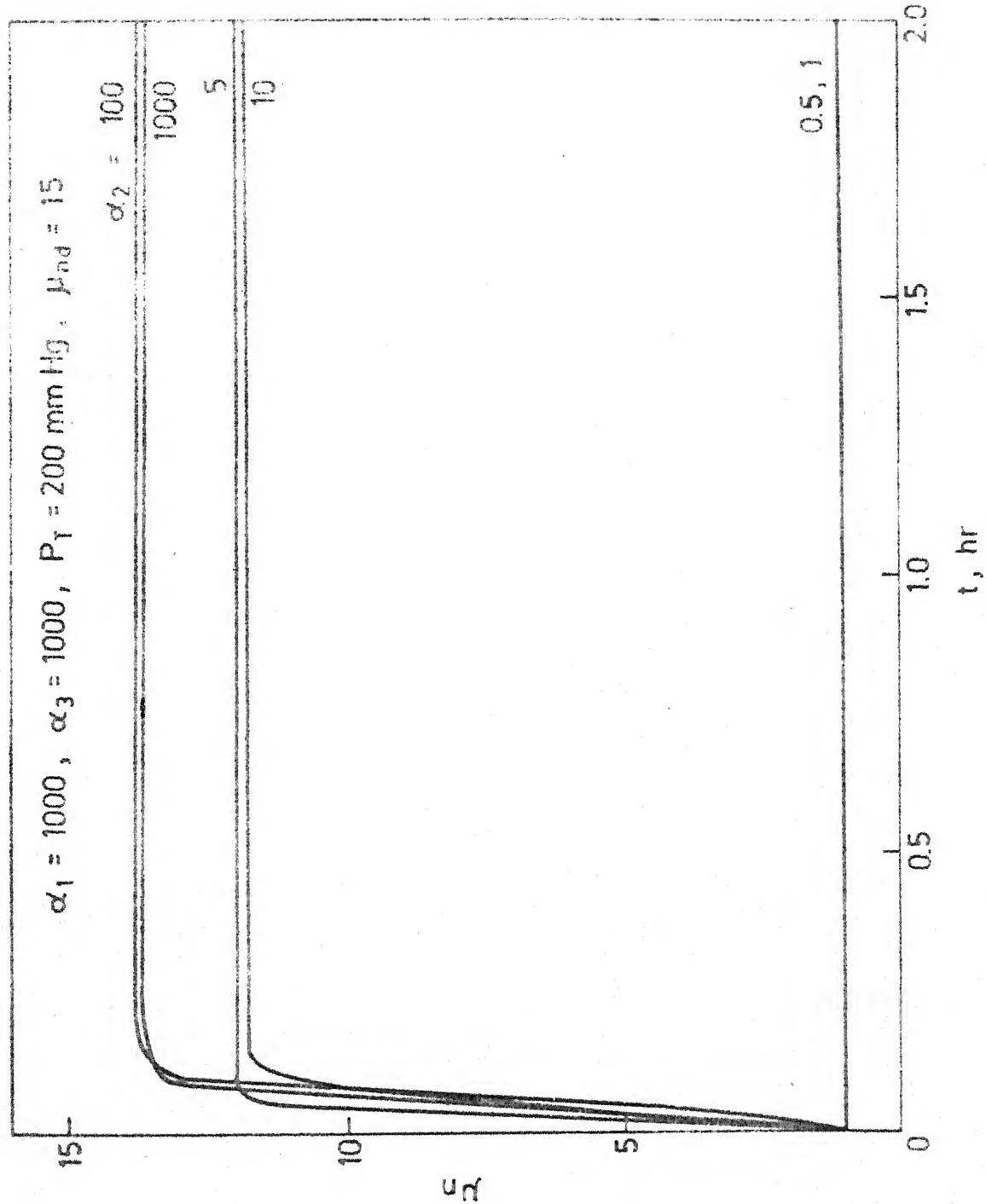


Fig. 4 Variation of μ_n with t for different values of α_2 .

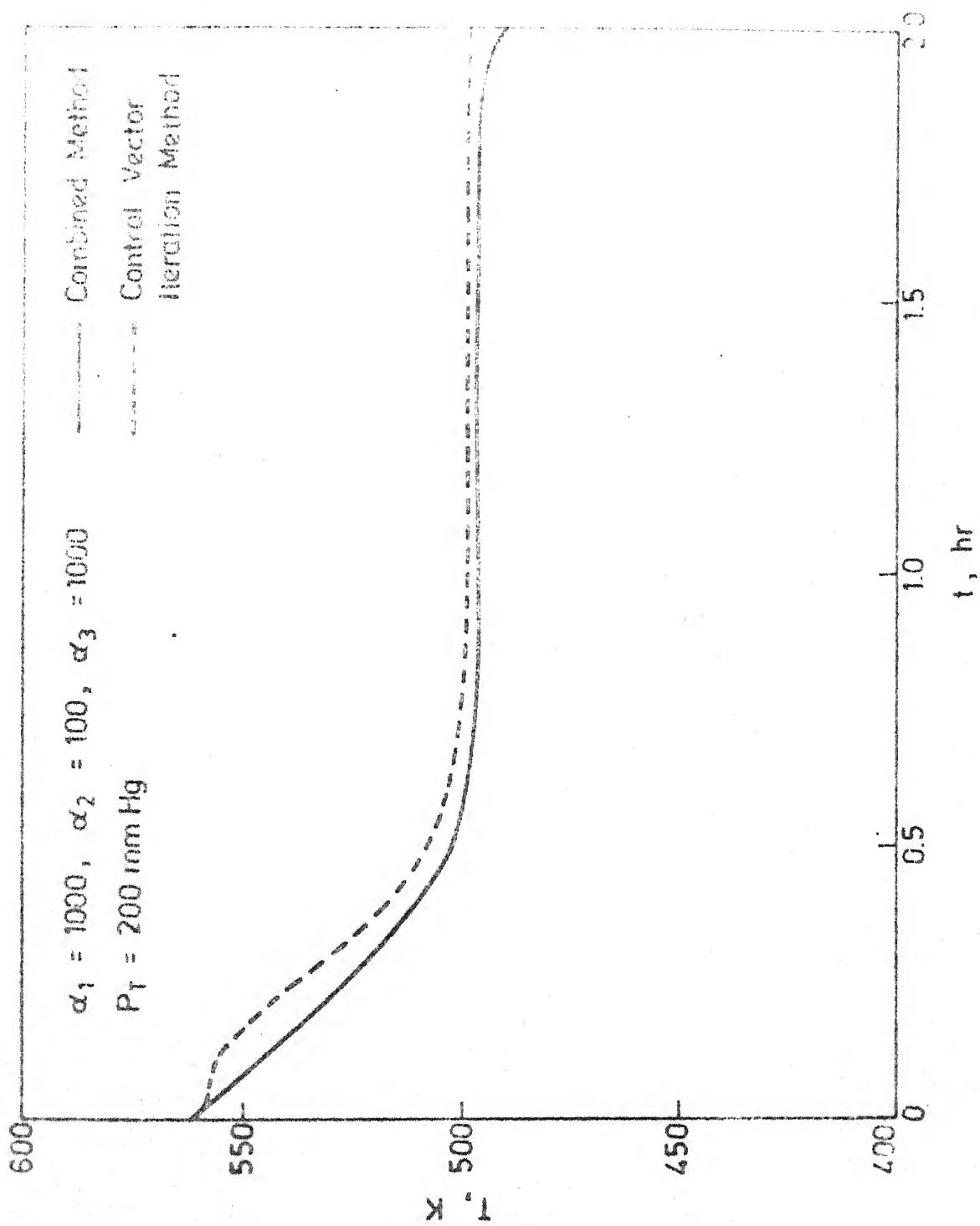


Fig 5 Comparison of the optimal temperature profiles obtained by the combined method and control vector iteration method.

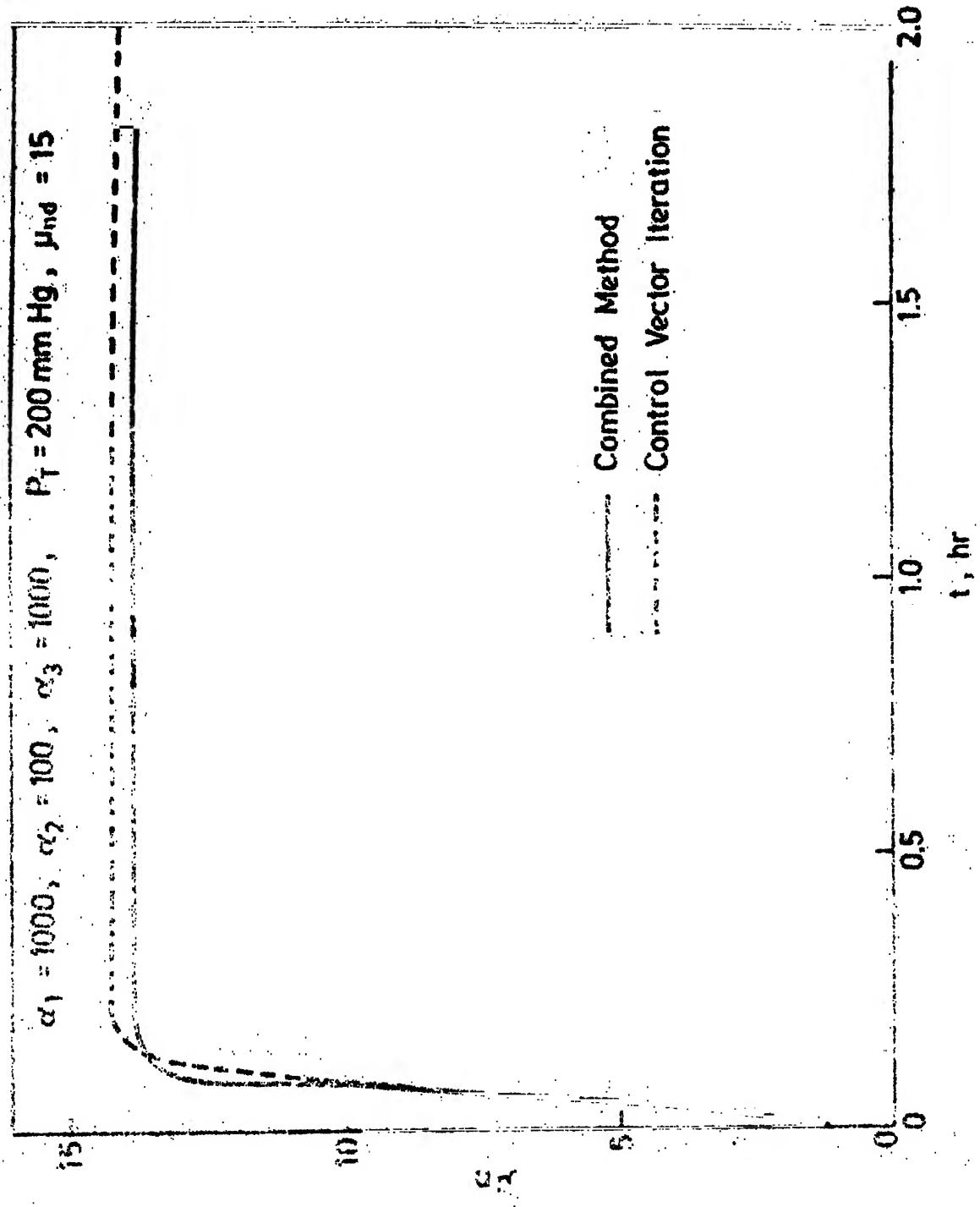


Fig. 6 Comparison of the μ_n obtained by the combined method and the control vector iteration method

wherein the temperatures are slightly more or less. This confirms our contention that the second variation method makes only small changes in the near optimal temperature profile obtained from the control vector iteration method. In Fig. 6, μ_n obtained for a value of $\alpha_2 = 100$ by using the ^{two} true methods are compared and it is seen that the curves almost match in the initial stages, but the asymptotic values are slightly different. This is because of the changes in the optimal temperature profiles in Fig. 5.

The weighting parameter α_1 represents the relative importance of the diethylene glycol content in the polymer. By varying α_1 , the optimal temperature profiles and the other results obtained are shown in Table 10 and Fig. 7. In Table 10, it is seen that as α_1 increases, the conversion of E_g as well as the value of μ_n drops because of the domination of the first term in the objective function when compared to other terms. The result is that the moles of diethylene glycol in the polymer is minimized by having low conversion of E_g groups. Since the conversion is low, the reactor temperature is also low as seen in Fig. 7. In this figure, it is also seen that the curves indicate the use of high temperatures initially for low values of α_1 , but as α_1 increases, the initial temperatures begin to fall. In the final stages all the curves indicate the use of low temperatures. In particular, for a value of $\alpha_1 = 5000$, the reactor temperature is seen to approach the lower limit

TABLE 10

EFFECT OF VARIATION OF α_1 ON THE VARIOUS RESULTS
 $\alpha_3 = 1000$
 $P_T = 200 \text{ mmHg}$

Amount flashed	μ_n	Conver- sion, %	ϵ_c	d	ϵ_V	ϵ	w	a	I
0.464306	13.66	93.21	0.105×10^{-2}	0.403×10^{-2}	0.911×10^{-2}	0.124×10^{-2}	0.956×10^{-4}	0.511×10^{-4}	0.0248
0.466884	14.023	93.45	0.11×10^{-2}	0.472×10^{-2}	0.123×10^{-5}	0.115×10^{-2}	0.959×10^{-4}	0.285×10^{-4}	0.0660
0.454220	10.99	91.32	0.64×10^{-3}	0.35×10^{-2}	0.66×10^{-6}	0.21×10^{-2}	0.76×10^{-4}	0.338×10^{-4}	0.4244
0.000000	1.5196	34.20	0.29×10^{-4}	0.495×10^{-4}	0.19×10^{-8}	0.171×10^{-4}	0.226×10^{-4}	0.232×10^{-4}	0.8595
0.000000	1.1395	12.24	0.46×10^{-5}	0.52×10^{-5}	0.296×10^{-10}	0.612×10^{-1}	0.81×10^{-6}	0.243×10^{-6}	0.8882

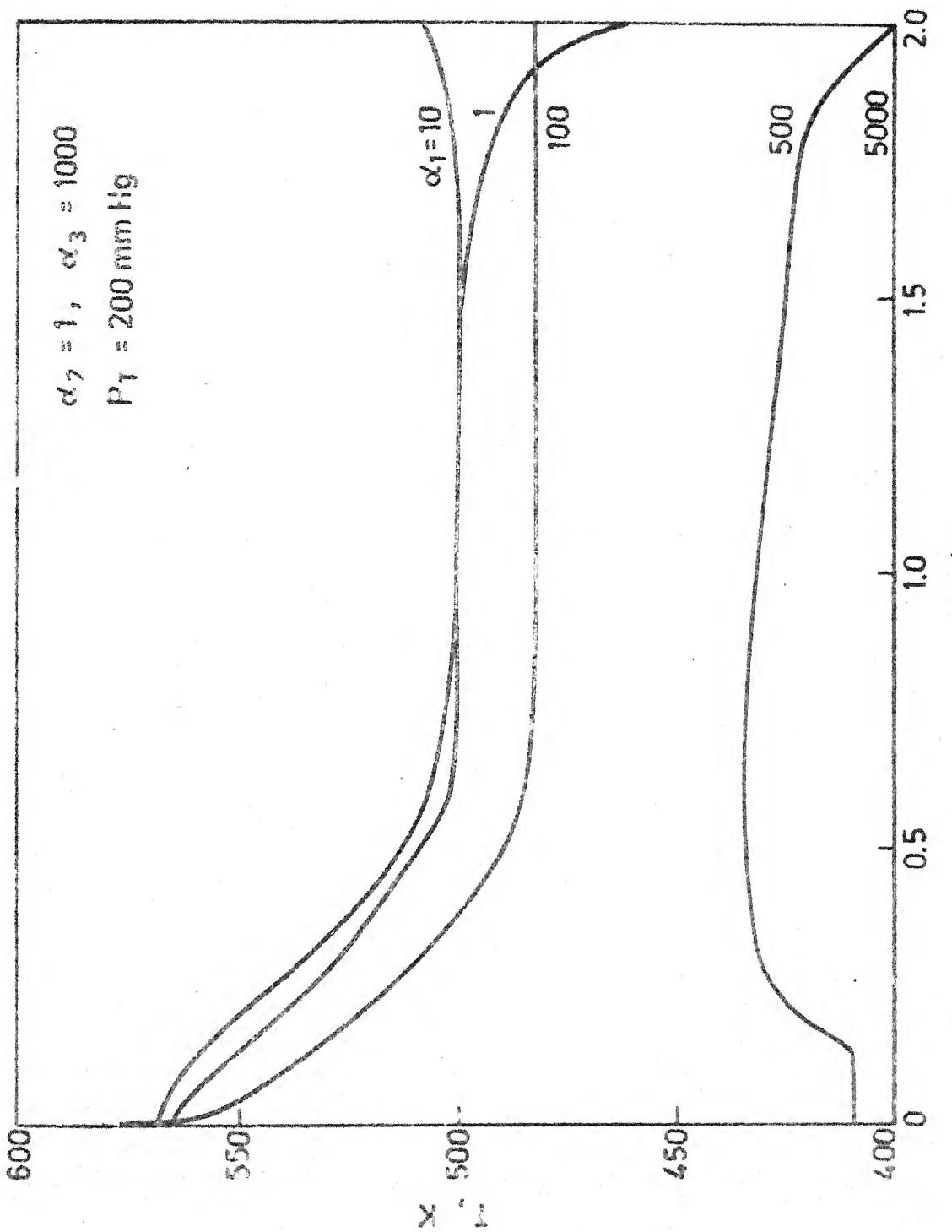


Fig. 7 Effect of variation of α_1 on the optimal temperature profile.

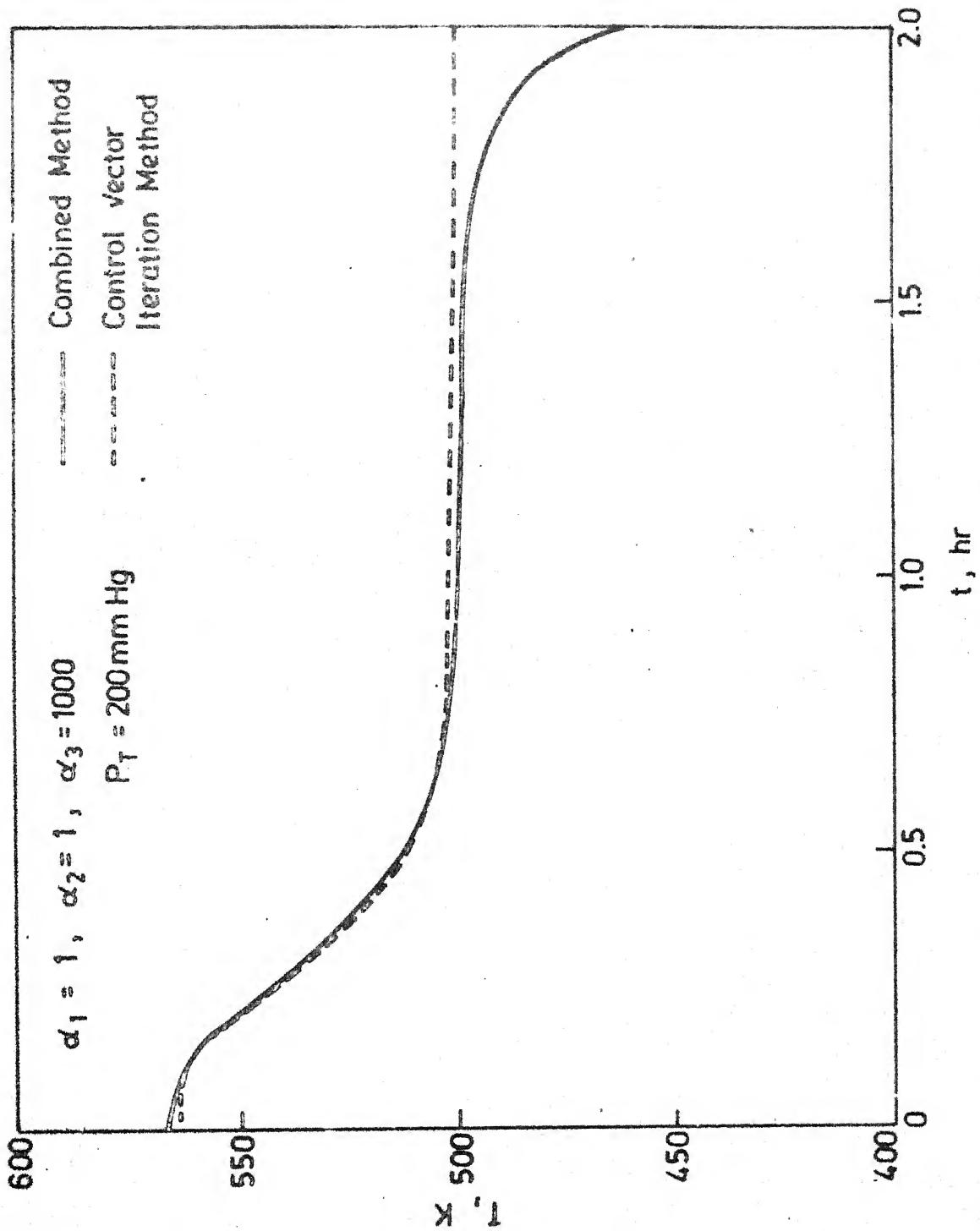


Fig. 8 Comparison of the optimal temperature profiles obtained by the combined method and the control vector iteration method.

because the optimization problem reduces completely to the minimization of the first term in the objective function.

In Fig.8, the optimal temperature profiles obtained using the two methods are compared for a particular value of α_1 and the same behaviour is encountered as in Fig.5.

The weighting parameter α_3 represents the relative importance of the formation of side products in the reaction mass. By varying α_3 , the results obtained are given in Table 11 and Fig. 9. In Table 11, it is seen that as α_3 increases, the conversion of E_g and the value of μ_n both increases, but the increase in these values is less when compared to the corresponding values in Table 9, when α_2 is varied. This shows that as α_3 is increased, the optimization problem reduces to the minimization of side products, thereby bringing down the conversion and μ_n to low values.

In Fig.9 as α_3 increases from 1 to 10^5 , the first three curves show that the initial temperatures are low, they increase to high values after sometime and then are brought down to low values towards the end. This behaviour is peculiar to that expected since an increase in α_3 should lead to a reduction in the reactor temperature as more weightage is given to the minimization of side products. This peculiar behaviour represents a complex interplay of the three terms in the objective function.

TABLE 11

EFFECT OF VARIATION OF α_3 ON THE VARIOUS RESULTS

$$\alpha_1 = 1000 \quad \alpha_2 = 1 \quad P_T = 200 \text{ mmHg}$$

Amount flashed	μ_n	Conver- sion, %	e_c	d	e_v	ϵ	w	a	T
1.0 0.0000	1.174	14.83	0.64 $\times 10^{-5}$	0.747 $\times 10^{-5}$	0.578 $\times 10^{-10}$	0.742 $\times 10^{-1}$	0.141 $\times 10^{-5}$	0.348 $\times 10^{-6}$	0.8673
0.0 0.0000	1.155	13.46	0.5416 $\times 10^{-5}$	0.62 $\times 10^{-5}$	0.393 $\times 10^{-10}$	0.673 $\times 10^{-1}$	0.108 $\times 10^{-5}$	0.288 $\times 10^{-6}$	0.8669
0.0 0.2726	2.800	64.42	0.304 $\times 10^{-3}$	0.943 $\times 10^{-3}$	0.195 $\times 10^{-6}$	0.491 $\times 10^{-1}$	0.199 $\times 10^{-3}$	0.105 $\times 10^{-4}$	1.6188
0.0 0.3764	9.306	89.55	0.408 $\times 10^{-3}$	0.257 $\times 10^{-2}$	0.455 $\times 10^{-5}$	0.305 $\times 10^{-2}$	0.583 $\times 10^{-4}$	0.817 $\times 10^{-5}$	2.5820

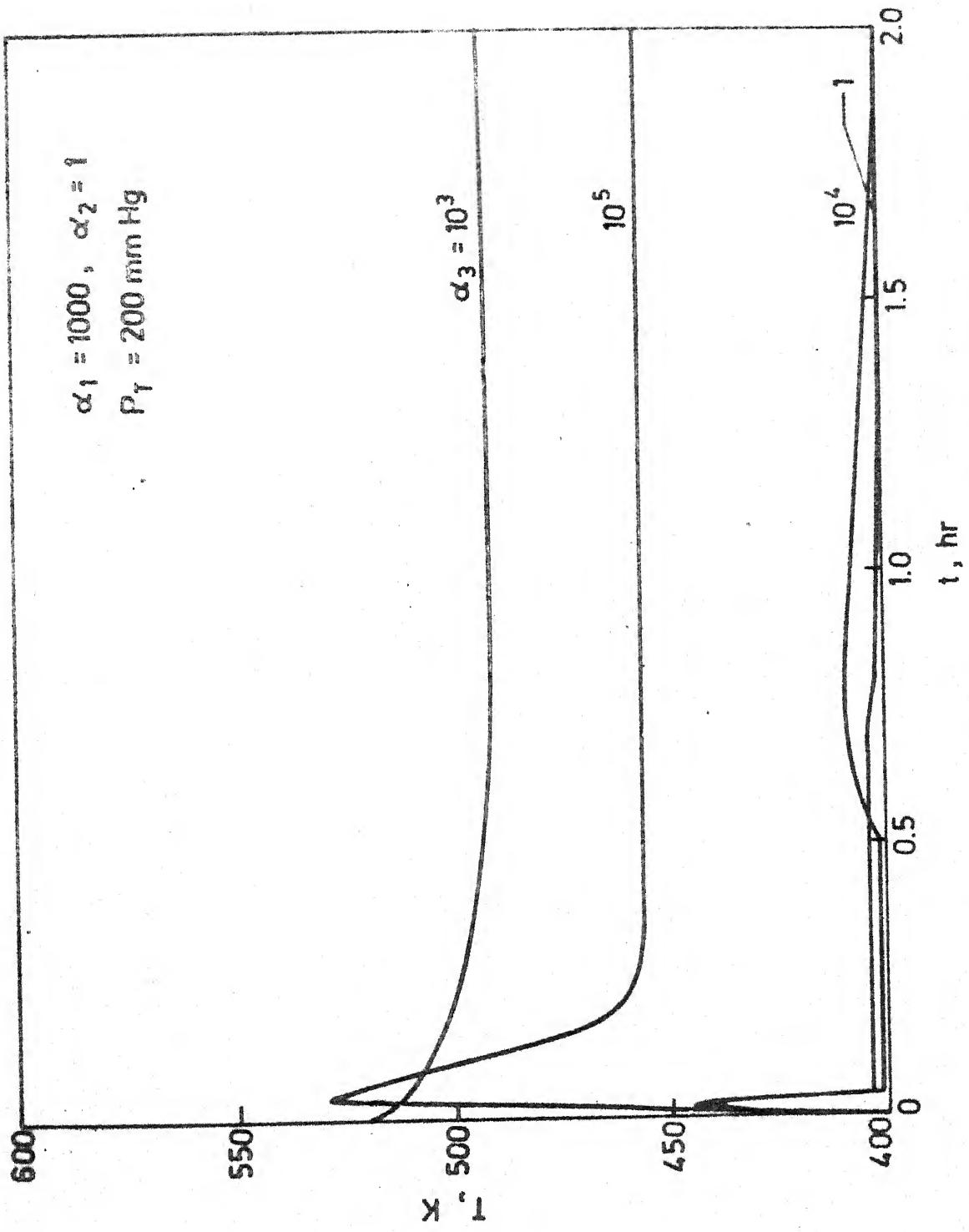


Fig. 9 Effect of variation of α_3 on the optimal temperature profile.

The effect of the pressure on the reactor performance has been studied and the results obtained are given in Table 12 and Fig.10. It is found from Table 12 that as the pressure is reduced, the conversion of E_g and the value of μ_n increases. This behaviour is expected since the diffusion of the condensation product is easier when the pressure is reduced, thereby favouring the polymerization reaction. It is found from Fig.10 that the initial temperatures are low, when the pressure is reduced from 200 to 20 mm Hg, but for low pressure, the temperatures increase after sometime and then begin to fall towards the end. This behaviour is entirely different from that predicted by Eq.(4) in which the temperature is an increasing function of time. In Fig. 11 the optimal temperature profiles for the two methods are compared for a reactor pressure of 50 mmHg and it is seen that there is a considerable change in the two profiles.

In Tables 13 and 14, the objective functions obtained from the control vector iteration method and the second variation method are compared and it can be seen that there is only small reduction in the value of the objective function obtained from the latter method. This is expected since the second variation method, derived by considering small perturbations in the value of the state and control variables around the optimal profile obtained from the control vector iteration method incorporates only small changes in the objective function obtained from the latter method.

TABLE 12

EFFECT OF VARIATION OF P_T ON THE VARIOUS RESULTS

$$\begin{aligned}\alpha_1 &= 1000 \\ \alpha_2 &= 5 \\ \alpha_3 &= 1000\end{aligned}$$

$$\begin{aligned}\alpha_1 &= 1000 \\ \alpha_2 &= 5 \\ \alpha_3 &= 1000\end{aligned}$$

$$\begin{aligned}\alpha_1 &= 1000 \\ \alpha_2 &= 5 \\ \alpha_3 &= 1000\end{aligned}$$

P_T mm Hg	Amount flashed	μ_n	Conver- sion, %	e_c	d	e_v	g	w	a	I
200	0.4259	7.141	86.3	0.49x 10^{-3}	0.255x 10^{-2}	0.516x 10^{-6}	0.542x 10^{-2}	0.968x 10^{-4}	0.232 $\times 10^{-4}$	3.9547
150	0.4579	11.938	91.97	0.42x 10^{-3}	0.294x 10^{-2}	0.631x 10^{-6}	0.175x 10^{-2}	0.534x 10^{-4}	0.257 $\times 10^{-4}$	3.2108
50	0.4731	13.588	92.46	0.12x 10^{-3}	0.104x 10^{-2}	0.592x 10^{-6}	0.14x 10^{-2}	0.106x 10^{-4}	0.185 $\times 10^{-6}$	1.5196
20	0.4829	23.897	95.93	0.169x 10^{-4}	0.108x 10^{-2}	0.642x 10^{-6}	0.293x 10^{-3}	0.107x 10^{-6}	0.167 $\times 10^{-8}$	1.5804

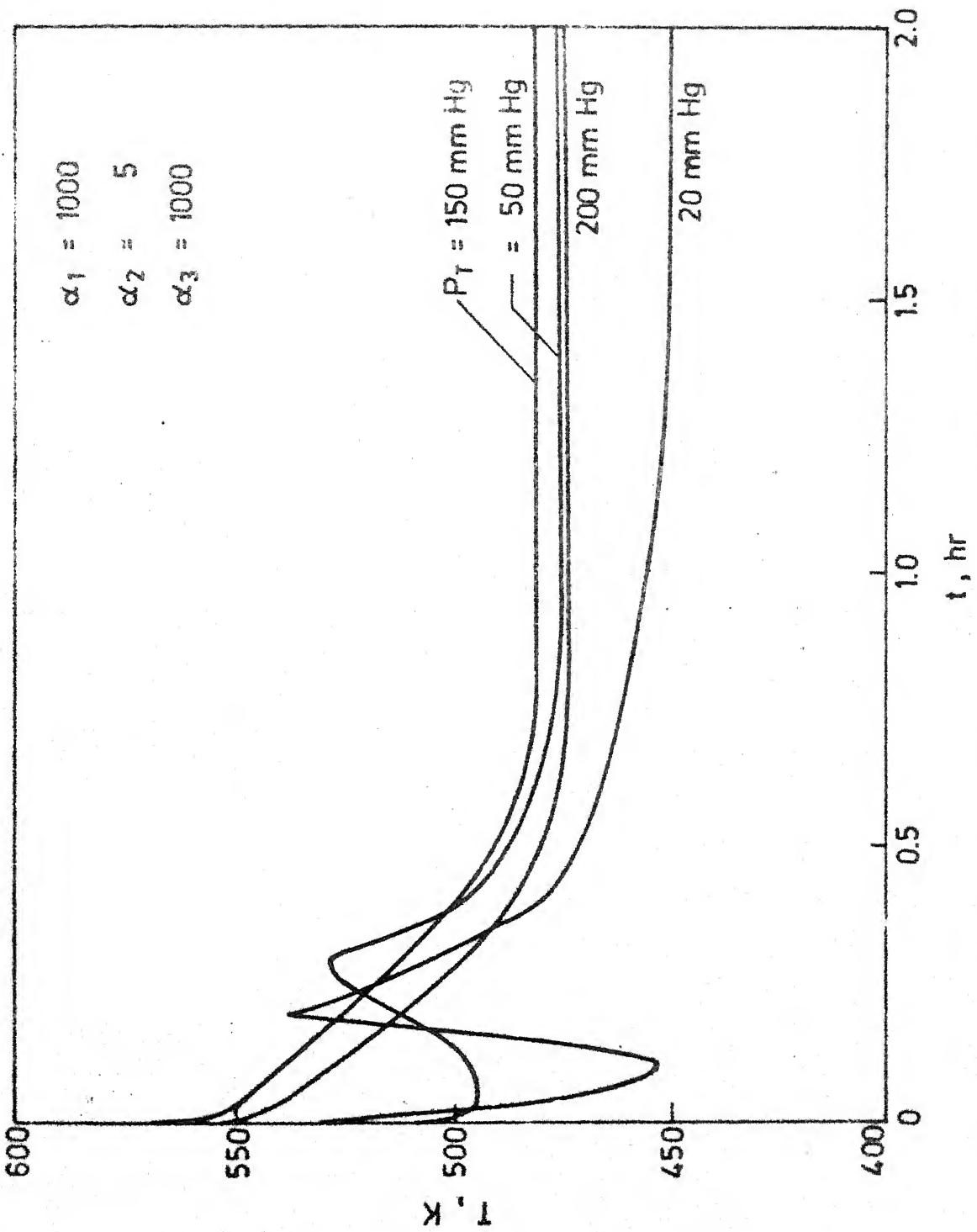
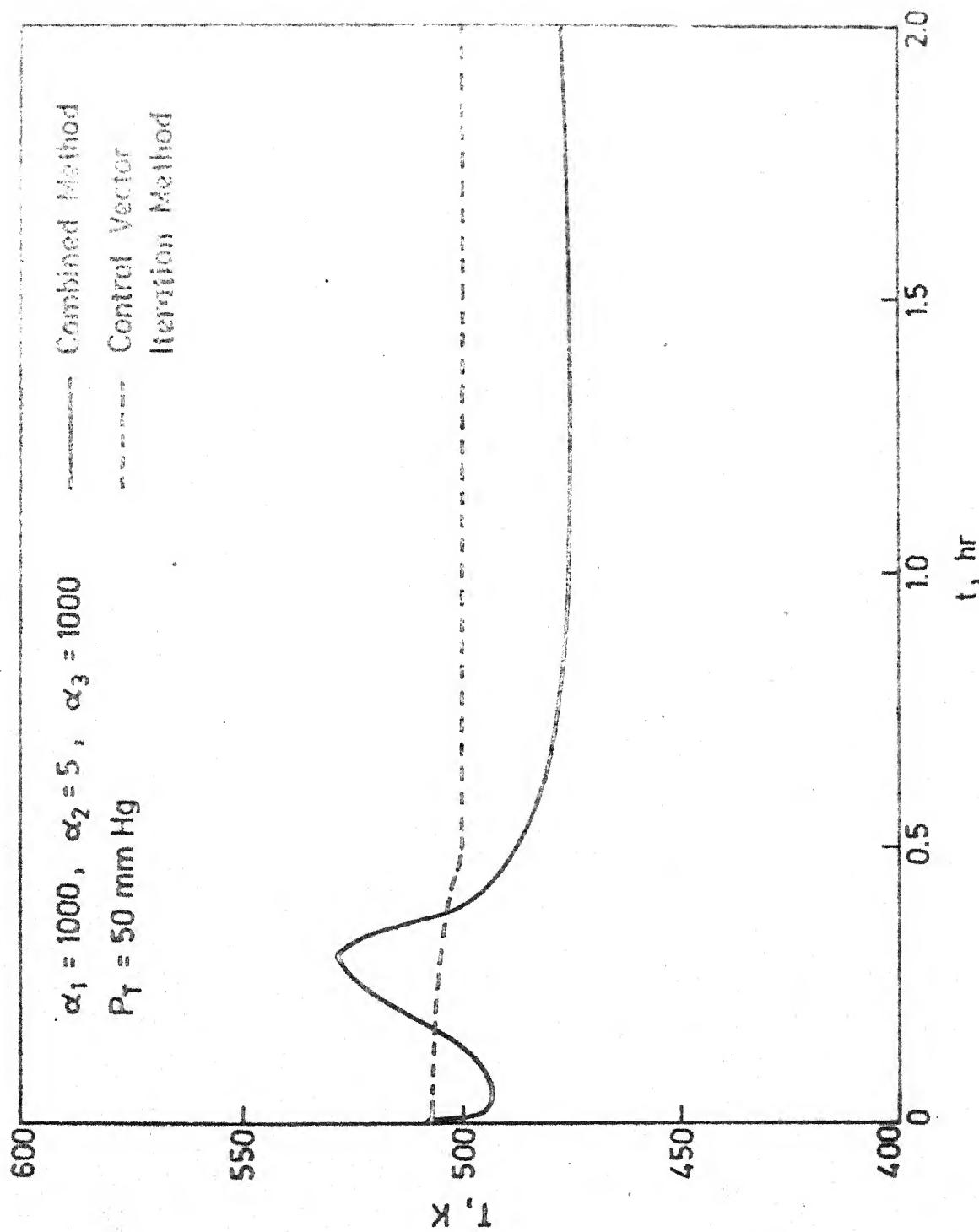


Fig. 10 Effect of variation of P_T on the optimal temperature profile.



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 Fig. 11 Comparison of the optimal temperature profiles obtained by the combined method and the control vector iteration method.

TABLE 13

COMPARISON OF THE OBJECTIVE FUNCTIONS OBTAINED FROM THE CONTROL VECTOR ITERATION METHOD AND THE COMBINED METHOD (i) VARYING α_1 AND (ii) VARYING α_2

$\alpha_1 = 1000$	$\alpha_3 = 1000$	$P_T = 200$ mmHg	α_2			$\alpha_2 = 1$	$\alpha_3 = 1000$	$P_T = 200$ mmHg
			Control vector iteration method	Combined method	Time at which $P \rightarrow \infty$, hr			
I								
0.5	0.4363	0.4363	—	—	1.0	0.054	0.0248	0.14
1.0	0.8667	0.8667	0.02	4	10.0	0.0897	0.066	0.08
5.0	3.9547	3.9547	1.88	3	100.0	0.4244	0.4244	1.96
10.0	4.2653	4.2653	1.96	5	500.0	0.8595	0.8595	1.96
100.0	6.1701	6.0348	—	—	5000.0	0.8882	0.8882	—
1000.0	21.2972	21.0261	0.1	4	—	—	—	—

TABLE 14

COMPARISON OF THE OBJECTIVE FUNCTIONS OBTAINED FROM THE CONTROL VECTOR ITERATION METHOD AND THE COMBINED METHOD (i) VARYING α_3 AND (ii) VARYING P_T

$\alpha_1 = 1000$ $\alpha_2 = 1$ $P_T = 200$ mmHg

α_3	Control vector iteration method I	Combined method I	Time at which $P \rightarrow \infty$, hr	Iteration number	Control vector iteration method I		Combined Time at Iteration $P \rightarrow \infty$, hr
					P_T mmHg	which ion No	
1.0	0.8673	0.8673	0.02	4			200 3.9547 3.9547 1.88 3
0.00000.0	0.8670	0.8669	0.02	4	450	3.2108	50 1.8737 1.5196 -
0.00000.0	1.6209	1.6188	0.02	4	50	1.8737	50 1.8737 1.5196 -
0.00000.0	2.6989	2.5820	-	-	20	1.9544	20 1.9544 1.5864 -

It can be seen from Eq.(36) that the correction to be employed in the temperature profile depends upon the value of ϵ . It is found that the convergence is fast i.e., a maximum decrease in the objective function is obtained for a value of $\epsilon = 1$ for low pressures, whereas for high pressures, convergence is attained for relatively low values of ϵ .

All the results are generated using DEC-1090 computer and it takes about 30 minutes of computation time for obtaining the optimal temperature profile using the combined method.

CONCLUSIONS

The polycondensation stage of PET formation has been assumed to include various side reactions in addition to the usual polymerization reaction. A simplified model for the flashing process is proposed in which it is assumed that the flashing occurs at the end of small discrete time intervals. During this time, polymerization is assumed to occur in batch reactor. An objective function proposed earlier has been used in which there are three weighting parameters, α_1 , α_2 , and α_3 . A suitable Hamiltonian is written for the time interval when the polymerization proceeds without flashing and the corresponding adjoint equations have been written assuming temperature and pressure as the control variables. While computing the optimal temperature profiles, it was discovered no matter what the values of the parameters α_1 , α_2 , and α_3 are chosen, pressure always falls to the lowest limit. This leads to the simplification of the problem and in the following we have treated temperature as the **only** control variable for lower limits of pressure.

The optimal temperature profiles for a given lower limit of pressure were obtained using a combined method of the first and the second order techniques of optimization. In the first order technique, the control vector iteration method is used till the change in the objective function is negligibly

small. It is well known that the convergence in first variation technique slows down considerably as the optimality is approached. Because of this reason, the near optimal profiles obtained from the first variation technique is used as the initial guess for the subsequent second variation technique. The solution of the Riccati equation in the second variation method poses both a memory storage as well as computational problem. The former has been overcome by storing the values at every time interval of 10^{-2} hr. For obtaining stable numerical solutions for the Riccati equation, the integration has been carried out using a time interval of 2×10^{-4} hr and obtaining the intermediate values of temperature, state, and adjoint variables by linear interpolation. In this integration sometimes, the Riccati variables, P, approached infinity after some time of integration. Bryson and Ho suggests that is because of the existence of conjugate paths. Therefore, we stopped the integration at this point and assumed P to be zero for lesser times. This would lead to the correction of temperature profile for that portion of time, where the values of P are finite. In this way, we could obtain stable numerical solutions. The weighting parameters involved in the objective function proposed for minimization, were found to have considerable influence on the optimal temperature profile we found that the combined method works better for obtaining optimal solutions rather than each method used separately.

Computations suggest one must use high temperatures initially which should be lowered subsequently. It has been suggested that the high temperatures initially could be attained in practice by using PET of high molecular weight as an inert. We also found that the optimal temperature profiles were found to depend significantly upon the reactor pressure and it was found that for low pressures, one must increase the temperature during the earlier portion of polymerization time which once again be lowered for large times to reduce the formation of side products.

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A P P E N D I X

**1. COMPUTER PROGRAM FOR THE CONTROL VECTOR
ITERATION METHOD**

OPTIMIZATION OF PET REACTORS

THIS PROGRAM USES THE CONTROL VECTOR ITERATION METHOD OR THE GRADIENT METHOD FOR FINDING THE OPTIMAL TEMPERATURE PROFILES IN A BATCH PET REACTOR

THIS METHOD IS CARRIED OUT TILL THE CHANGE IN THE OBJECTIVE FUNCTION FROM ITERATION TO ITERATION IS SMALL

ISOTHERMAL TEMPERATURE IS USED FOR THE INITIAL GUESS

MAIN PROGRAM

X	STATE VARIABLES
V	ADJOINT VARIABLES
E0	ACTIVATION ENERGY
Z0	FREQUENCY FACTOR
Z	RATE CONSTANTS FOR THE REACTIONS INVOLVED IN THE POLYCONDENSATION STAGE OF PET FORMATION
A	WIDTH OF THE TIME INTERVAL USED IN INTEGRATIONS WITH A TOTAL TIME OF 2 HRS.
EG0	INITIAL CONCENTRATION OF EG GROUP IN THE FEED
PT	TOTAL PRESSURE, ATM
T	REACTOR TEMPERATURE, DEGREE KELVIN
TNEW	TEMPERATURE AT 101 POINTS OF TIME
TN	TEMPERATURE AT 2001 POINTS OF TIME
R	UNIVERSAL GAS CONSTANT
ZP	DERIVATIVE OF Z W.R.T. T
VDMT	MOLAR VOLUME OF DMT
VG	MOLAR VOLUME OF GLYCOL
VW	MOLAR VOLUME OF WATER
VT	TOTAL VOLUME OF THE REACTION MASS, LITRES
Z1	Z DIVIDED BY VT
HP	DERIVATIVE OF HAMILTONIAN W.R.T. TEMP
PI	OBJECTIVE FUNCTION
VP	DERIVATIVE OF VT W.R.T. T
E	EPSILON-FACTOR DETERMINING THE MAGNITUDE OF STEP TO BE TAKEN IN THE CORRECTION OF TEMPERATURE FROM THE PREVIOUS ITERATION
EOPT	OPTIMUM EPSILON
AK	VAPOUR PRESSURE, ATM
	ALPHA1 - WEIGHTING PARAMETER FOR THE DESIRED CONCENTRATION OF DIETHYLENE GLYCOL IN THE POLYMER
	ALPHA2 - WEIGHTING PARAMETER FOR THE DESIRED VALUE OF DPBAR OF THE POLYMER
	ALPHA3 - WEIGHTING PARAMETER FOR THE FORMATION OF SIDE PRODUCTS IN THE REACTION MASS
DPBAR	NUMBER-AVERAGE MOLECULAR WEIGHT OF THE POLYMER

DIMENSION X(7,2001),V(4,2001),Z0(9),E0(9)
DIMENSION T(20),TNEW(101),TR(101),TN(2001)
DIMENSION Z(9,2001),ZP(9,101),HP(101),EP(15),QI(15)

```

DIMENSION VDMT(2001),VG(2001),VW(2001),VT(2001)
DIMENSION E3(10),F3(10),Z1(9,2001),DPBAR(2001),OF(15)
***** ****
COMMON/A1/SSX(6)/A2/X/A3/Z
COMMON/A4/VW,VDMT,VG,VL/E1/EU,ZD,R
COMMON/A5/Z1/A6/TN/A7/V
COMMON/A8/ZP,HP
COMMON/A9/EG0/A30/TNEW
COMMON/FF1/PT,R
COMMON/A8/DISTF
COMMON/A12/DPBAR
***** ****
REAL AP
PNEW=0.0
EG0=1.0
D=-1.0
TYPE 540
FORMAT(1X,'GIVE THE VALUES OF ALPHA1,ALPHA2,ALPHA3 IN D-LINES')
READ(5,*),ALPHA1,ALPHA2,ALPHA3
WRITE(60,3),ALPHA1,ALPHA2,ALPHA3
FORMAT(1X,'ALPHA1=',F15.5,2X,'ALPHA2=',F15.5,2X,'ALPHA3=',F15.5)
I=101
TYPE 673
FORMAT(1X,'GIVE TOTAL PRESSURE')
READ(5,*),PT
PI=0.0
A=1.0/1000.0
R=1.987
NO=0

READ(24,*),(TN(I),I=1,11)
WRITE(63,1199),TN(I),PT
FORMAT(1X,'GUESS TEMP:=',F10.3,'TOTAL PRESSURE=',F15.11)
OPEN(UNIT=23)
TNEW(1)=TN(1)
J1=2
DO 444 J=1,10
D=1.0
DO 444 I=1,10
T(I)=(TN(J+1)-TN(J))*D/10.0+TN(J)
TNEW(J1)=T(I)
D=D+1.0
J1=J1+1
CONTINUE
EO(3)=18500.00
EO(4)=29800.00
EO(5)=29800.00
EO(6)=29800.00
EO(7)=17600.00
EO(8)=17600.00
EO(9)=37800.00
ZO(3)=13.43
ZO(4)=17.54
ZO(5)=17.54
ZO(6)=17.54
ZO(7)=13.855
ZO(8)=13.855
ZO(9)=22.004
NO=NO+1
WRITE(60,16)
WRITE(60,12),NO

```

```

FORMAT(1X,120(1H-))
TYPE 12,NO
FORMAT(1X,'NO=',12)
WRITE(60,16)
WRITE(60,16)
CALCULATION OF MOLAR VOLUMES AND RATE CONSTANTS AT 2001
POINTS OF TIME
DO 19 I=3,9
Z(I,1)=60.0*EXP(-EO(I)/(R*TNEW(1))+Z0(I))
ZP(I,1)=EO(I)*Z(I,1)/(R*TNEW(1)*TNEW(1))
CONTINUE
TNEW(1)=TNEW(1)
VDMT(1)=191.5*(1.0+0.0014*(TN(1)-413.0))/1000.0
VG(1)=60.6*(1.0+0.0014*(TN(1)-413.0))/1000.0
VW(1)=(19.422+0.025*(TN(1)-413.0))/1000.0
J1=2
DO 14 J=1,100
D=1.0
DO 14 I=1,20
T(I)=(TNEW(J+1)-TNEW(J))*D/20.0+TNEW(J)
DO 15 I1=3,9
Z(I1,J1)=60.0*EXP(-EO(I1)/(R*T(I))+Z0(I1))
CONTINUE
TNEW(J1)=T(J1)
VDMT(J1)=191.5*(1.0+0.0014*(TN(J1)-413.0))/1000.0
VG(J1)=60.6*(1.0+0.0014*(TN(J1)-413.0))/1000.0
VW(J1)=(19.422+0.025*(TN(J1)-413.0))/1000.0
D=D+1.0
J1=J1+1
CONTINUE
INITIAL CONDITIONS ON THE STATE VARIABLES
X(1,1)=1.0
X(2,1)=0.0
X(3,1)=0.0
X(4,1)=0.0
X(5,1)=0.0
X(6,1)=0.0
X(7,1)=0.0
CALL RUNG1(A)
WRITE(60,678),((X(I,J),J=1,2001,100),I=1,7)
FORMAT(2X,'X IS:',21E10.3)
WRITE(60,16)
TYPE 791,NO,DISTF
FORMAT(1X,'FOR NO=',I2,'AMOUNT FLASHED=',F15.8)
WRITE(63,791),NO,DISTF
DISTF=0.0
FINAL CONDITIONS ON THE ADJOINT VARTABLES
V(1,2001)=0.0
V(2,2001)=0.0
V(3,2001)=ALPHA1
V(4,2001)=0.0
MP=(X(1,2001)+X(2,2001)+X(3,2001)+X(4,2001))/2.0
VT(2001)=VDMT(2001)*MP+VG(2001)*X(5,2001)+VW(2001)*X(6,2001)
Z1(4,2001)=Z(4,2001)
Z1(9,2001)=Z(9,2001)
DO 191 I=3,9
IF((I,EO,4).OP.(I,EO,9))GOTO 191
Z1(I,2001)=(Z(I,2001)/VT(2001))
CONTINUE
CALL RUNG2(ALPHA2,ALPHA3,A)
WRITE(63,600),((V(I,J),J=1,2001,100),I=1,4)

```

```

      WRITE(63,16)
      TYPE 12,NO
500      FORMAT(2X,'V IS: ',21E11.3)
      PPI=PI
      CALL SIMPSH
      PI=ALPHA1*X(3,2001)+(ALPHA2/225.0)*SSX(1)+ALPHA3*(SSX(2)
      1+SSX(4))
      DF(NU)=PI
      TYPE 28,PI
      WRITE(60,28),PI
      TYPE 113
      FORMAT(1X,'PI=',F20.5)
      READ(5,455),C1
      IF(C1.EQ.1)GOTO 42
      IF(C1.EQ.1)GOTO 1516
      IF((ABS(DF(NU-1)-DF(NU))).LE.0.001)GOTO 42
      IF(NU.GT.8) GOTO 42
      DO 32 J=1,100
      DO 30 I=1,7
      X(1,J+1)=X(I,J*20+1)
      IF(I.GT.4)GOTO 30
      V(I,J+1)=V(I,J*20+1)
30      CONTINUE
      VT(J+1)=VT(J*20+1)
32      CONTINUE
      DO 33 I=3,9
      IF((I.EQ.4).OR.(I.EQ.9))GOTO 33
      MP=(X(1,1)+X(2,1)+X(3,1)+X(4,1))/2.0
      VP=((MP)*191.5*0.0014+X(5,1)*60.6*0.0014+X(6,1)*0.025)
      1/1000.0
      ZP(I,1)=(ZP(I,1)/VT(1))-((Z(I,1)/(VT(1)*VT(1)))*VP)
33      CONTINUE
      DO 31 J=1,100
      DO 31 I=3,9
      Z(I,J+1)=60.0*EXP(-E0(I)/(R*TNEW(J+1))+Z0(I))
      ZP(I,J+1)=E0(I)*Z(I,J+1)/(R*TNEW(J+1)*TNEW(J+1))
      IF((I.EQ.4).OR.(I.EQ.9))GOTO 31
      MP=(X(1,J+1)+X(2,J+1)+X(3,J+1)+X(4,J+1))/2.0
      VP=((MP)*191.5*0.0014+X(5,J+1)*60.6*0.0014+X(6,J+1)*0.025)
      1/1000.0
      ZP(I,J+1)=(ZP(I,J+1)/VT(J+1))-((Z(I,J+1)/(VT(J+1)*VT(J+1)))*VP)
31      CONTINUE
      CALL DHU(M)
      TYPE 22,(HP(J),J=1,M)
      FORMAT(1X,'THE VALUE OF HP IS',101E15.4)
      WRITE(60,22),(HP(J),J=1,M)
      TYPE 12,NO
18      FORMAT(1X,'THE STARTING EPSILON=',F15.4,'IN THE INTERVAL='F15.4
      1)
C      THIS PART CALCULATES OPTIMUM EPSILON
C***** ****
121      TYPE 29
      DO 601 K2=1,10
      EP(K2)=0.0
      QI(K2)=0.0
601      CONTINUE
      K1=1
29      FORMAT(1X,'GIVE THE VALUE OF STARTING EPSILON AND INCREMENT.')
      READ(5,*),E,FNEW
      E3(NU)=E
      F3(NU)=FNEW

```

```

7003 WRITE(b0,7003),F3(NU),F3(NU)
1007 FORMAT(1X,'THE STARTING EPSILON=',F15.5,'THE INCREMENT=',F15.5)
      FORMAT(F30.10)

57 DO 51 J=1,101
      TR(J)=TNEW(J)-E*HP(J)
      IF(TR(J).LT.600.0)GOTO 5
      TR(J)=600.0
5 IF(TR(J).GT.400.0) GOTO 51
      TR(J)=400.0
51 CONTINUE
      DO 60 I=3,9
      Z(I,1)=60.0*EXP(-EO(I)/(R*TR(1))+Z0(I))
60 CONTINUE
      VDNT(1)=191.5*(1.0+0.0014*(TR(1)-413.0))/1000.0
      VG(1)=60.6*(1.0+0.0014*(TR(1)-413.0))/1000.0
      VW(1)=(19.422+0.025*(TR(1)-413.0))/1000.0
      J1=2
      TN(1)=TR(1)

      DO 52 J=1,100
      D=1.0
      DO 52 I=1,20
      T(I)=(TR(J+1)-TR(J))*D/20.0+TR(J)
      DO 53 I1=3,9
      Z(I1,J1)=60.0*EXP(-EO(I1)/(R*T(I))+Z0(I1))
53 CONTINUE
      TN(J1)=T(I)
      VDNT(J1)=191.5*(1.0+0.0014*(TN(J1)-413.0))/1000.0
      VG(J1)=60.6*(1.0+0.0014*(TN(J1)-413.0))/1000.0
      VW(J1)=(19.422+0.025*(TN(J1)-413.0))/1000.0
      D=D+1.0
      J1=J1+1
52 CONTINUE
      CALL RUNG1(A)
      DISTF=0.0
      TYPE 166,K1
166 FORMAT(1X,'NO. INSIDE THE LOOP=',I2)
      TYPE 678,(X(1,J),J=1,2001,100)
      CALL SIMPSN
      PII=ALPHA1*X(3,2001)+(ALPHA2/225.0)*SSX(1)+ALPHA3*(SSX(2)
      1+SSX(4))
      EP(K1)=E
      TYPE 82
      FORMAT(1X,'MORE?')
      READ(5,455),B1
      IF(B1.EQ.'N')GOTO 72
      QT(K1)=PI
      TYPE 71,EP(K1),QT(K1)
      TYPE 82
      READ(5,455),B1
      IF(B1.EQ.'N')GOTO 72
      E=E+PNEW
      K1=K1+1
      IF(K1.LT.11)GOTO 57
72      TYPE 12,NO
      TYPE 123
123 FORMAT(1X,'DO YOU WANT TO GO BACK IN E.OPT.LOOP(Y/N)?')
      READ(5,455),H1
      IF(H1.EQ.'Y')GOTO 121
C*****
```

```

      WRITE(60,16)
      TYPE 12,NO
      WRITE(60,65)
      TYPE 65
65      FORMAT(15X,'I',30X,'E')
      DO 70 K1=1,10
      WRITE(60,71),OI(K1),EP(K1)
      WRITE(5,71),OI(K1),EP(K1)
      FORMAT(7X,F17.4,3X,F17.7)
71      CONTINUE
76      FORMAT(2X,'EOPT=',E20.10)
      TYPE 1008
1008    FORMAT(1X,'GIVE THE VALUE OF EOPT')
      READ(5,*) AL
1009    FORMAT(F15.4)
      EOPT=AL
      WRITE(60,16)
      WRITE(60,64),EOPT
C***** THIS PART CORRECTS THE OLD TEMP.PROFILE USING EOPT
C      THIS PART CORRECTS THE OLD TEMP.PROFILE USING EOPT
      DO 40 J=1,M
      TNEW(J)=TNEW(J)-EOPT*HP(J)
      IF(TNEW(J).LT.600.0)GOTO 17
      TNEW(J)=600.0
17      IF(TNEW(J).GT.400.0)GOTO 40
      TNEW(J)=400.0
40      CONTINUE
C***** FORMAT(1X,I2)
41      FORMAT(1X,101F11.6)
44      FORMAT(45,(TNEW(J),J=1,M))
45      FORMAT(1X,'TNEW IS:',101F7.2)
      WRITE(60,45),(TNEW(J),J=1,M)
113    FORMAT(1X,'DO YOU WANT TO PROCEED(Y/N) ?')
      FORMAT(A1)
      TYPE 113
      READ(5,455),F1
      IF(F1.EQ.'Y')GOTO 499
      GOTO 42
499    CONTINUE
49      GOTO 11
42      WRITE(23,549),(TNEW(J),J=1,M)
      DO 46 J=1,M
      IF(TNEW(J).LT.600.0)GOTO 4
      TNEW(J)=600.0
4      IF(TNEW(J).GT.400.0)GOTO 46
      TNEW(J)=400.0
46      CONTINUE
      TYPE 549,(TNEW(J),J=1,101)
549    FORMAT(1X,101F7.2)
      FORMAT(1X,F7.2)
      WRITE(60,16)
      DPBAR(2001)=(EG0/(X(1,2001)+X(2,2001)+X(3,2001)+X(4,2001)))
      WRITE(59,899),(X(1,J),J=1,2001,20)
      WRITE(59,16)
      WRITE(59,899),(X(2,J),J=1,2001,20)
      WRITE(59,16)
      WRITE(59,899),(X(3,J),J=1,2001,20)
      WRITE(59,16)
      WRITE(59,899),(X(4,J),J=1,2001,20)
      WRITE(59,16)

```

```

      WRITE(59,899),(X(5,J),J=1,2001,20)
      WRITE(59,16)
      WRITE(59,899),(X(6,J),J=1,2001,20)
      WRITE(59,16)
      WRITE(59,899),(X(7,J),J=1,2001,20)
      WRITE(59,16)
      WRITE(59,899),(DPBAR(I),I=1,2001,20)
      WRITE(59,16)
899   FORMAT(1X,'X IS: ',101E15.6)
      WRITE(60,12),NO
      STOP
      END
C ****
C THIS SUBROUTINE INTEGRATES THE STATE VARIABLE EQUATIONS
C USING FOURTH-ORDER RUNGE-KUTTA METHOD
      SUBROUTINE RUNG1(A)
      DIMENSION X(7,2001),XORG(7),XI(7)
      DIMENSION XORG1(7),XR(7),TN(2001),E0(9),Z0(9)
      DIMENSION VDMT(2001),VG(2001),VW(2001),VT(2001)
      DIMENSION Z1(9,2001),ZI(9),DPBAR(2001),Z(9,2001)
      DIMENSION CP1(7),CP2(7),CP3(7),CP6(7),CP(7),FP(7)
C -----
      COMMON/A2/X/A3/Z/A4/VW,VDMT,VG,VT/E1/E0,Z0,R
      COMMON/A5/Z1/A6/TN/RUNG11/FP,XR
      COMMON/R1/XI,XORG
      COMMON/A9/EG0
      COMMON/FF1/PT,H
      COMMON/B8/DTSTF
      COMMON/A12/DPBAR
C -----
      REAL MP
      REAL MPP
      A=A/5.0
      DO 100 J1=1,2000
      J=J1
      MP=(X(1,J)+X(2,J)+X(3,J)+X(4,J))/2.0
      DPBAR(J)=((EG0/MP)/2.0)
      VT(J)=VDMT(J)*MP+VG(J)*X(5,J)+VW(J)*X(6,J)
      DO 99 N=1,7
      XORG1(N)=X(N,J)
      CONTINUE
99   N=1
      D=0.0
      DO 12 I=3,9
      ZI(I)=Z(I,J)
      CONTINUE
      CONTINUE
      DO 101 N=1,7
      XORG(N)=X(N,J)
      XR(N)=X(N,J)
      CONTINUE
101   T1=TN(J)+D*(TN(J+1)-TN(J))
      DO 1111 I=3,9
      Z(I,J)=60.0*EXP(-E0(I)/(R*T1)+Z0(I))
      CONTINUE
1111   X1=191.5*(1.0+0.0014*(T1-413.0))/1000.0
      X2=60.6*(1.0+0.0014*(T1-413.0))/1000.0
      X3=(19.422+0.025*(T1-413.0))/1000.0
      MPP=(XORG(1)+XORG(2)+XORG(3)+XORG(4))/2.0
      VTO=X1*MPP+X2*X(5,J)+X3*X(6,J)
      DO 2222 I=3,9

```

```

IF((1.E0.4).OR.(1.E0.9))GOTO 2222
2222  Z1(I,J)=Z(I,J)/VTO
      CONTINUE
      Z1(4,J)=Z(4,J)
      Z1(9,J)=Z(9,J)
      D=D+0.2
      CALL EQTN1(J)
      DO 102 I=1,7
      CP1(I)=A*FP(I)
      XR(I)=XORG(I)+0.5*CP1(I)
102   CONTINUE
      CALL EQTN1(J)
      DO 103 I=1,7
      CP2(I)=A*FP(I)
      XR(I)=XORG(I)+0.5*CP2(I)
103   CONTINUE
      CALL EQTN1(J)
      DO 106 I=1,7
      CP3(I)=A*FP(I)
      XR(I)=XORG(I)+CP3(I)
106   CONTINUE
      CALL EQTN1(J)
      DO 105 I=1,7
      CP6(I)=A*FP(I)
      CP(I)=(CP1(I)+2.0*(CP2(I)+CP3(I))+CP6(I))/6.0
      X(I,J)=XORG(I)+CP(I)
105   CONTINUE
      N=N+1
      IF(N.LE.5) GOTO 5555
      DO 999 I=1,7
      X(I,J+1)=X(I,J)
      X(I,J)=XORG1(I)
999   CONTINUE
      DO 578 I=3,9
      Z(I,J)=Z1(I)
578   CONTINUE
      T=TN(J)
      IF(X(5,J+1).GT.0.0) GOTO 34982
      A1=Z1(3,J)*XORG(1)*XORG(1)+(Z1(7,J)*XORG(1)*XORG(6)/2.5)
      B=Z1(3,J)*4.0*(EGO-XORG(1)-XORG(2)-XORG(4))+2.0*Z1(5,J)*XORG(1)
      1+2.0*Z1(7,J)*XORG(1)
      C1=(A1/B)
      C2=EXP((-B)*A1)
      X(5,J+1)=C1*(1.0-C2)+XORG(5)*C2
34982  CONTINUE
      DO 107 I=1,7
      XORG(I)=X(I,J+1)
107   CONTINUE
      CALL FLASH(DIST,NOX,T,J)
      IF(NOX.EQ.0) GOTO 100
      X(5,J+1)=XI(5)
      X(6,J+1)=XI(6)
      X(7,J+1)=XI(7)
      DISTF=DISTF+DIST
100   CONTINUE
      A=A*5.0
      RETURN
      END
***** THIS SUBROUTINE CONTAINS THE STATE VARIABLE EQUATIONS
      SUBROUTINE EQTN1(J)

```

```
DIMENSION FP(7),XR(7)
DIMENSION Z1(9,2001)
```

```
C-----  
COMMON/A5/Z1/RUNG11/FP,XR  
COMMON/A9/EGO
```

```
C-----  
FP(1)=-2.0*Z1(3,J)*(XR(1)*XR(1)-((2.0*XR(5))/0.5)*(1.0-XR(1)-XR  
1(2)-XR(4)))-Z1(4,J)*XR(1)-2.0*Z1(5,J)*XR(1)*XR(5)-2.0*Z1(6,J)*  
1XR(1)*XR(1)+Z1(7,J)*(2.0*XR(2)*XR(5)-(XR(1)*XR(6)/2.5))  
1-Z1(8,J)*(XR(2)*XR(1)-(XR(6)*(EGO-XR(1)-XR(2)-XR(4))/1.25))  
1-Z1(3,J)*XR(4)*XR(1)  
FP(2)=Z1(4,J)*XR(1)+Z1(5,J)*2.0*XR(1)*XR(5)+Z1(6,J)*XR(1)*XR  
1(1)-Z1(7,J)*((2.0*XR(2)*XR(5))-(XR(1)*XR(6)/2.5))  
1-Z1(8,J)*(XR(2)*XR(1)-((XR(6)/1.25)*(EGO-XR(1)-XR(2)-XR(4))))  
1+Z1(9,J)*(F0-XR(1)-XR(2)-XR(4))/2.0  
FP(3)=2.0*Z1(5,J)*XR(1)*XR(5)+Z1(6,J)*XR(1)*XR(1)  
FP(4)=Z1(9,J)*(F0-XR(1)-XR(2)-XR(4))/2.0-Z1(3,J)*XR(4)*XR(1)  
FP(5)=Z1(3,J)*(XR(1)*XR(1)-4.0*XR(5)*(EGO-XR(1)-XR(2)-XR(4)))-Z1  
1(7,J)*(2.0*XR(2)*XR(5)-(XR(1)*XR(6)/2.5))-2.0*Z1(5,J)*XR(1)*XR  
15)  
FP(6)=Z1(7,J)*(2.0*XR(2)*XR(5)-(XR(1)*XR(6)/2.5))+Z1(8,J)*(XR(2)  
1*XR(1)-(XR(6)/1.25)*(EGO-XR(1)-XR(2)-XR(4)))  
FP(7)=Z1(4,J)*XR(1)+Z1(3,J)*XR(1)*XR(4)  
RETURN  
END  
*****
```

```
C-----  
CC-----  
THIS SUBROUTINE IS USED FOR SOLVING THE ADJOINT VARTABLE  
EQUATIONS USING FOURTH-ORDER RUNGE-KUTTA METHOD  
SUBROUTINE RUNG2(ALPHA2,ALPHA3,A)  
DIMENSION X(7,2001),V(4,2001),Z(9,2001),Z1(9,2001),ZI(9)  
DIMENSION VORG(4),VORG1(4),FP(4),VR(4),EO(9),ZU(9)  
DIMENSION CP(4),CP1(4),CP2(4),CP3(4),CP4(4)  
DIMENSION VW(2001),VDMT(2001),VG(2001),VT(2001)  
DIMENSION VAP(7),TN(2001),TNEW(101),XB(7)
```

```
C-----  
COMMON/A2/X/A3/Z  
COMMON/A4/VW,VDMT,VG,VT  
COMMON/A5/Z1/A6/TN/A7/V  
COMMON/A30/TNEW/FF1/PT,H  
COMMON/A9/EGO  
COMMON/RUNG21/FP,VR/E1/EO,ZD,R
```

```
C-----  
REAL MP  
REAL MPP  
A=A/5.0  
DO 200 JI=1,2000  
J1=2002-JI  
J=J1  
MP=(X(1,J)+X(2,J)+X(3,J)+X(4,J))/2.0  
VT(J)=VDMT(J)*MP+VG(J)*X(5,J)+VW(J)*X(6,J)  
DO 55 I=1,4  
VORG1(I)=V(I,J)  
CONTINUE  
N=1  
D=0.0  
DO 12 I=3,9  
ZI(I)=Z(I,J)  
CONTINUE  
DO 399 I=1,7  
XB(I)=X(I,J)
```

```

399  CONTINUE
5555  CONTINUE
      T=TN(J)-D*(TN(J)-TN(J-1))
      DO 1111 I=3,9
      Z(I,J)=60.0*EXP(-EO(I)/(R*T))+Z0(I))
1111  CONTINUE
      DO 398 I=1,7
      X(I,J)=X(T,J)-D*(X(T,J)-X(I,J-1))
398   CONTINUE
      X1=191.5*(1.0+0.0014*(T-413.0))/1000.0
      X2=60.6*(1.0+0.0014*(T-413.0))/1000.0
      X3=(19.422+0.025*(T-413.0))/1000.0
      MPP=(X(1,J)+X(2,J)+X(3,J)+X(4,J))/2.0
      VT0=X1*MPP+X2*X(5,J)+X3*X(6,J)
      DO 8888 I=3,9
      IF((I,EO,4).OR.(I,EO,9))GOTO 8888
      Z(I,J)=Z(I,J)/VT0
8888  CONTINUE
      D=D+0.2
      DO 201 N=1,4
      VORG(N)=V(N,J)
      VR(N)=V(N,J)
201   CONTINUE
      CALL EQTN2(ALPHA2,ALPHA3,J,T)
      DO 202 N=1,4
      CP1(N)=A*FP(N)
      VR(N)=VORG(N)-0.5*CP1(N)
202   CONTINUE
      CALL EQTN2(ALPHA2,ALPHA3,J,T)
      DO 203 N=1,4
      CP2(N)=A*FP(N)
      VR(N)=VORG(N)-0.5*CP2(N)
203   CONTINUE
      CALL EQTN2(ALPHA2,ALPHA3,J,T)
      DO 206 N=1,4
      CP3(N)=A*FP(N)
      VR(N)=VORG(N)-CP3(N)
206   CONTINUE
      CALL EQTN2(ALPHA2,ALPHA3,J,T)
      DO 205 N=1,4
      CP4(N)=A*FP(N)
      CP(N)=(CP1(N)+2.0*(CP2(N)+CP3(N))+CP4(N))/6.0
      V(N,J)=VORG(N)-CP(N)
205   CONTINUE
      N=N+1
      IF(N.LE.5)GOTO 5555
      DO 56 N=1,4
      V(N,J-1)=V(N,J)
      V(N,J)=VORG1(N)
56    CONTINUE
      DO 578 I=3,9
      Z(I,J)=Z1(I)
578   CONTINUE
      DO 397 I=1,7
      X(I,J)=XB(I)
397   CONTINUE
200   CONTINUE
      A=A*5.0
      RETURN
      END
C

```

```

C SUBROUTINE TO SOLVE ADJOINT EQUATIONS
C SUBROUTINE EQTN2(ALPHA2,ALPHA3,J,T)
C DIMENSION X(7,2001),Z(9,2001),FP(4),VR(4)
C DIMENSION TN(2001),TNEW(101),VAP(7)
C COMMON/A2/X/A3/Z
C COMMON/A9/EGO
C COMMON/RUNG21/FP,VR
C COMMON/A6/TN/A30/TNEW/FF1/PT,H
C CALCULATION OF THE FIRST DERIVATIVES OF "F" W.R.T."X"
C T=TN(J)
C VAP(5)=10.0**((21.61-3729.0/T-4.042*ALOG10(T))/760.0
C VAP(6)=10.0**((8.064103-1757.853/(T-33.274))/760.0
C P=PT/(2.0*(VAP(6)-PT))
C WX1=P;WX2=P;WX3=P;WX4=P
C Q=PT/(2.0*(VAP(5)-PT))
C GX1=Q;GX2=Q;GX3=Q;GX4=Q
C DF1X1=-4.0*Z(3,J)*X(1,J)+((4.0*Z(3,J)/0.5)*(-X(5,J)+(EGO-X(1,J)
C 1-X(2,J)-X(4,J))*GX1))-Z(4,J)-((2.0*Z(5,J))*(X(5,J)+X(1,J)*GA1
C 1))-4.0*Z(6,J)*X(1,J)+2.0*Z(7,J)*X(2,J)*GX1-((Z(7,J)/2.5)*(X(1,
C 1J)*WX1+X(6,J)))-Z(8,J)*X(2,J)+((Z(8,J)/1.25)*(-X(6,J)+(EGO-X(
C 11,J)-X(2,J)-X(4,J))*WX1))-Z(3,J)*X(4,J)
C DF1X2=((4.0*Z(3,J)/0.5)*(-X(5,J)+(EGO-X(1,J)-X(2,J)-X(4,J)))*GX2
C 1))-2.0*Z(5,J)*X(1,J)*GX2+((2.0*Z(7,J))*(X(5,J)+X(2,J)*GX2))-
C 1(Z(7,J)*X(1,J)/2.5)*WX2-Z(8,J)*X(1,J)+((Z(8,J)/1.25)*(-X(6,J)
C 1+(EGO-X(1,J)-X(2,J)-X(4,J))*WX2))
C DF1X3=0.0
C DF1X4=((4.0*Z(3,J)/0.5)*(-X(5,J)+(EGO-X(1,J)-X(2,J)-X(4,J)))*
C 1GX4))-2.0*Z(5,J)*X(1,J)*GX4+2.0*Z(7,J)*X(2,J)*GX4-((Z(7,J)*X(1,
C 1J)/2.5)*WX4+((Z(8,J)/1.25)*(-X(6,J)+(EGO-X(1,J)-X(2,J)-X(4,J))
C 1*WX4))-Z(3,J)*X(1,J)
C DF2X1=Z(4,J)+((2.0*Z(5,J))*(X(1,J)*GX1+X(5,J)))+2.0*Z(6,J)*X(1,J
C 1)-2.0*Z(7,J)*X(2,J)*GX1+((Z(7,J)/2.5)*(X(1,J)*WX1+X(6,J)))-Z(8,
C 1J)*X(2,J)+((Z(8,J)/1.25)*(-X(6,J)+(EGO-X(1,J)-X(2,J)-X(4,J))*
C 1WX1))-Z(9,J)/2.0
C DF2X2=2.0*Z(5,J)*X(1,J)*GX2-((2.0*Z(7,J))*(X(2,J)*GX2+X(5,J)))+
C 1(Z(7,J)*X(1,J)/2.5)*WX2-Z(8,J)*X(1,J)+((Z(8,J)/1.25)*(-X(6,J)
C 1+(EGO-X(1,J)-X(2,J)-X(4,J))*WX2))-Z(9,J)/2.0
C DF2X3=0.0
C DF2X4=2.0*Z(5,J)*X(1,J)*GX4-2.0*Z(7,J)*X(2,J)*GX4+((Z(7,J)*X(1,J)
C 1/2.5)*WX4+((Z(8,J)/1.25)*(-X(6,J)+(EGO-X(1,J)-X(2,J)-X(4,J))*
C 1WX4))-Z(9,J)/2.0
C DF3X1=((2.0*Z(5,J))*(X(5,J)+X(1,J)*GX1))+2.0*Z(6,J)*X(1,J)
C DF3X2=2.0*Z(5,J)*X(1,J)*GX2
C DF3X3=0.0
C DF3X4=2.0*Z(5,J)*X(1,J)*GX4
C DF4X1=-Z(9,J)/2.0-Z(3,J)*X(4,J)
C DF4X2=-Z(9,J)/2.0
C DF4X3=0.0
C DF4X4=-Z(9,J)/2.0-Z(3,J)*X(1,J)

```

```

C CALCULATION OF "FP"
C FP(1)=(2.0*ALPHA2*EGO*((EGO/X(1,J))-15.0))/(225.0*X(1,J)*X(1,J))
C 1-(DF1X1*VR(1)+DF2X1*VR(2)+DF3X1*VR(3)+DF4X1*VR(4))
C FP(2)=-2.0*ALPHA3*X(2,J)-(DF1X2*VR(1)+DF2X2*VR(2)+DF3X2*VR(3)
C 1+DF4X2*VR(4))
C FP(3)=-(DF1X3*VR(1)+DF2X3*VR(2)+DF3X3*VR(3)+DF4X3*VR(4))
C FP(4)=-2.0*ALPHA3*X(4,J)-(DF1X4*VR(1)+DF2X4*VR(2)+DF3X4*VR(3)
C 1+DF4X4*VR(4))
C RETURN
C END

```

```

***** THIS SUBROUTINE CALCULATES THE DERIVATIVE OF THE HAMILTONIAN W.R.T. TEMP ****
SUBROUTINE DHU(M)
DIMENSION HP(101), X(7,2001), ZP(9,101), V(4,2001), Z(9,2001)
DIMENSION VAP(7), TNEW(101), VT(2001), VW(2001), VG(2001), VDMT(2001)
COMMON/A8/ZP, HP/A2/X/A7/V
COMMON/A9/EGO/FF1/PT, H/A30/TNEW/A3/Z/A4/VW, VDMT, VG, VT
DO 30 J1=1,M
J=J1
T=TNEW(J)
VAP(5)=10.0**((21.61-3729.0/T-4.042*ALOG10(T))/760.0
VAP(6)=10.0**((8.064103-1757.853/(T-33.274))/760.0
A=VAP(5)*((3729.0/(T*T))-4.042/T)
B=VAP(6)*((1757.853/(T-33.274))*2)
C=-(X(5,J)*A+X(6,J)*B)
GT=C/(VAP(5)-PT)
WT=C/(VAP(6)-PT)
HP(J)=0.0
HP(J)=V(1,J)*(-2.0*ZP(3,J)*(X(1,J)*X(1,J))-((4.0*X(5,J)/0.50)*(1.
10-X(1,J)-X(2,J)-X(4,J)))-ZP(4,J)*X(1,J)-2.0*ZP(5,J)*X(1,J)*X(5.
1,J)-2.0*ZP(6,J)*X(1,J)*X(1,J)+ZP(7,J)*(2.0*X(2,J)*X(5,J)-(X(1,J).
1)*X(6,J)/2.5))-ZP(8,J)*(X(2,J)*X(1,J)-(X(6,J)/1.25)*(1.0-X(1,J).
1-X(2,J)-X(4,J)))-ZP(3,J)*X(4,J)*X(1,J))+HP(J)
HP(J)=HP(J)+V(1,J)*((4.0*Z(3,J+1)*(1.0-X(1,J)-X(2,J)-X(4,J)).
1*GT/0.5)-2.0*X(1,J)*Z(5,J+1)*GT+2.0*X(2.
1,J)*Z(7,J+1)*GT-(Z(7,J+1)*X(1,J)*WT/2.5).
1+(Z(8,J+1)*(1.0-X(1,J)-X(2,J)-X(4,J))*WT/1.25))
HP(J)=HP(J)+V(2,J)*(ZP(4,J)*X(1,J)+2.0*ZP(5,J)*X(1,J)*X(5,J)+.
1ZP(6,J)*X(1,J)*X(1,J)-ZP(7,J)*(2.0*X(2,J)*X(5,J)-(X(1,J)*X(6,J).
1)/2.5))-ZP(8,J)*(X(2,J)*X(1,J)-(X(6,J)/1.25)*(1.0-X(2,J)-X(1,J).
1-X(4,J)))+ZP(9,J)*(EGO-X(1,J)-X(2,J)-X(4,J))/2.0)
HP(J)=HP(J)+V(2,J)*(2.0*X(1,J)*Z(5,J+1)*GT-2.0*X(2,J)*.
1Z(7,J+1)*GT+(Z(7,J+1)*X(1,J)*WT/2.5)+(Z(8,J+1)*.
1(1.0-X(1,J)-X(2,J)-X(4,J))/1.25)*WT)
HP(J)=HP(J)+V(3,J)*(2.0*ZP(5,J)*X(1,J)*X(5,J)+ZP(6,J)*X(1,J).
1*X(1,J))
HP(J)=HP(J)+V(3,J)*(2.0*X(1,J)*Z(5,J+1)*GT)
HP(J)=HP(J)+V(4,J)*((ZP(9,J)/2.0)*(EGO-X(1,J)-X(2,J)-X(4,J)).
1-ZP(3,J)*X(4,J)*X(1,J))
CONTINUE
RETURN
END
***** THIS SUBROUTINE INTEGRATES THE INTEGRAL TERM IN THE OBJECTIVE FUNCTION USING SIMPSONS RULE ****
SUBROUTINE SIMPSN
DIMENSION X(7,2001), SX(6,2001)
COMMON/A1/SSX(6)/A2/X
COMMON/A9/EGO
DO 1008 K=1,4
SSX(K)=0.0
1008 CONTINUE
DO 666 I=2,4,2
DO 99 J=3,1999,2
SX(I,J)=SSX(I)+2.0*(X(I,J)*X(I,J))
SSX(I)=SX(I,J)
99 CONTINUE
DO 108 J=2,2000,2
SX(I,J)=SSX(I)+4.0*(X(I,J)*X(I,J))
SSX(I)=SX(I,J)

```

```

108      CONTINUE
666      SSX(1)=(1/6003.0)*(SSX(1)+(X(1,1)**2)+(X(1,2001)**2))
CONTINUE
DO 5000 J=3,1999,2
SX(1,J)=SSX(1)+2.0*((EGO/X(1,J))-15.0)*((EGO/X(1,J))-15.0)
SSX(1)=SX(1,J)
5000      CONTINUE
DO 5001 J=2,2000,2
SX(1,J)=SSX(1)+4.0*((EGO/X(1,J))-15.0)*((EGO/X(1,J))-15.0)
SSX(1)=SX(1,J)
5001      CONTINUE
SSX(1)=(1.0/6003.0)*(SSX(1)+((EGO/X(1,1))-15.0)**2) +
1(((EGO/X(1,2001))-15.0)**2))
RETURN
END
*****THIS SUBROUTINE CALCULATES THE AMOUNT OF VOLATILE COMPOUNENTS(ETHYLENE GLYCOL, WATER, ACETALDEHYDE)FLASHED FROM THE REACTION MASS
SUBROUTINE FLASH(DIST,NOX,T,J)
DIMENSION XORG(7),XI(7),F(7),AK(7),FNEW(7)
DIMENSION VW(2001),VDMT(2001),VG(2001),VT(2001)
C
COMMON/R1/XI,XORG
COMMON/F1/AK,F
COMMON/FF1/PT,H
COMMON/A4/VW,VDMT,VG,VT
C
FTOT=(XORG(1)+XORG(2)+XORG(3)+XORG(4))/2.0
DO 701 I=5,7
FTOT=FTOT+XORG(I)
CONTINUE
DO 702 I=1,7
F(I)=XORG(I)/FTOT
AK(I)=0.0
702      CONTINUE
AK(5)=10.0**((21.61-3729.0/T-4.042*ALOG10(T))/760.0
AK(6)=10.0**((8.064103-1757.853/(T-33.274))/760.0
AK(7)=(55.0*EXP(41.215329-(4860.8854/T)-(5.04843*ALOG(T))+1(3.05143E-17)*(T**6.0)))
PT1=((F(5)*AK(5)+F(6)*AK(6)+F(7)*AK(7)))
707      IF(PT1.LT.PT) GOTO 703
CALL CONV(ROOT,NOX,J)
IF(NOX.GT.10) GOTO 710
DO 704 I=1,7
FNEW(T)=F(I)/(1.0+ROOT*((AK(I)*EXP(1.0+H)/PT)-1.0))
CONTINUE
704      FNEWT=(1.0-ROOT)*FTOT
DIST=FTOT*ROOT
DO 705 I=1,7
XI(I)=(FNEW(I)*FNEWT)
IF(XI(1).GE.0.0) GOTO 705
CONTINUE
FORMAT(//)
NOX=1
IF((NOX-MOX).EQ.0.0) GOTO 706
M=0
GOTO 706
703      NOX=0
GOTO 706

```

```

768  FORMAT(1X,'** VAC. APPLIED AT J=',I5,'**')
716  TYPE 711,J
711  FORMAT(1X,'* SOMETHING HAS GONE WRONG',/, 'CHECK! J=',I4)
706  IF(NOX.EQ.0) GOTO 709
709  RETURN
      END
C ****
C THIS SUBROUTINE FINDS THE ROOT USING NEWTONS METHOD
C SUBROUTINE CONV(ROOT,NOX,J)
C DIMENSION AK(7),F(7)
C
C----- COMMON/F1/AK,F
C----- COMMON/FF1/PT,H
C
      R=0.00001
      ITN=0
35    FUNR=0.0
      DFUNR=0.0
      DO 1100 I=5,7
      FUNR=FUNR+(AK(I)*F(I))/(PT*(1.0+R*((AK(I)/PT)-1.0)))
      DFUNR=DFUNR+(-AK(I)*F(I)*((AK(I)/PT)-1.0))/(PT*(1.0
      1+R*((AK(I)/PT)-1.0))**2))
1100   CONTINUE
      FUNR=FUNR-1.0
      IF(ABS(FUNR).LE.1.0E-06) GO TO 80
      IF(ITN.GT.20) GO TO 60
      R=R-FUNR/DFUNR
      ITN=ITN+1
      GO TO 35
50    TYPE 40
      FORMAT(15X,'ITERATION DOES NOT CONVERGE')
      IF(R.GT.0.0)ROOT=R
      CONTINUE
      NOX=1
      RETURN
      END
C ****

```

2. COMPUTER PROGRAM FOR THE SECOND VARIATION METHOD

OPTIMIZATION OF PET REACTORS

THIS PROGRAM USES THE SECOND VARIATION METHOD FOR STUDYING THE OPTIMAL TEMPERATURE PROFILES IN A BAICCI PFR REACTOR.

THIS METHOD IS CARRIED ON TILL THE OBJECTIVE FUNCTION DOES NOT CHANGE FROM ITERATION TO ITERATION.

THE OPTIMAL TEMPERATURE PROFILE OBTAINED FROM THE CONJUGATE VECTOR ITERATION METHOD IS USED AS THE INITIAL GUESS FOR THIS METHOD.

MAIN PROGRAM

X	STATE VARIABLES
V	ADJOINT VARIABLES
EO	ACTIVATION ENERGY
ZD	FREQUENCY FACTOR
Z	RATE CONSTANTS FOR THE REACTIONS INVOLVED IN THE PET-CONDENSATION STAGE OF PET FORMATION.
A	WIDTH OF THE TIME INTERVAL USED IN INTEGRATIONS WITH A TOTAL TIME OF 2 HRS.
eGO	INITIAL CONCENTRATION OF EG GROUP IN THE PFR
PT	TOTAL PRESSURE, ATM.
T	REACTOR TEMPERATURE, DEGREE KELVIN
T101	TEMPERATURE AT 101 POINTS OF TIME
T2001	TEMPERATURE AT 2001 POINTS OF TIME
R	UNIVERSAL GAS CONSTANT
ZP	DERIVATIVE OF Z W.R.T. T
VDMT	MOLAR VOLUME OF DMT
VG	MOLAR VOLUME OF GLYCOL
VW	MOLAR VOLUME OF WATER
VT	TOTAL VOLUME OF THE REACTION MASS, LITRES
Z1	Z DIVIDED BY VT
PI	OBJECTIVE FUNCTION
VP	DERIVATIVE OF VT W.R.T. T
EPSL	EPSILON-FACTOR DETERMINING THE MAGNITUDE OF STEP TO BE TAKEN IN THE CORRECTION OF TEMPERATURE FROM THE PREVIOUS ITERATION
EOPT	OPTIMUM EPSILON
AK	VAPOUR PRESSURE, ATM
ALPHA1	WEIGHTING PARAMETER FOR THE DESIRED CONCENTRATION OF DIETHYLENE GLYCOL IN THE POLYMER
ALPHA2	WEIGHTING PARAMETER FOR THE DESIRED VALUE OF DPBAR OF THE POLYMER
ALPHA3	WEIGHTING PARAMETER FOR THE FORMATION OF SIDE PRODUCTS IN THE REACTION MASS
DPBAR	NUMBER-AVERAGE MOLECULAR WEIGHT OF THE POLYMER
P	VARIABLE INVOLVED IN THE RICCATI EQUATION. THIS IS A (4X4) MATRIX
Q	VARIABLE INVOLVED IN THE Q EQUATIONS. THIS IS A (4X1) VECTOR FUNCTION OF TIME
DELLX	PERTURBATION IN THE STATE VARIABLES

471 FIRST DERIVATIVE OF THE HAMILTONIAN, P.T. TEP
 472 SECOND DERIVATIVE OF THE HAMILTONIAN, P.T. TEP
 RG UNIVERSAL GAS CONSTANT

DIMENSION X(7,2001), V(4,2001), ZP(9,101)
 DIMENSION T(201), THE(101), TR(101), TE(2001)
 DIMENSION Z(9,2001), Z1(9,2001), Z2(9), F(99)
 DIMENSION VT(2001), VOB(2001), VAC(2001), VG(2001)
 DIMENSION DPBAR(2001), EP(15), OI(15), E3(15)
 DIMENSION P(4,4,101), DFTP(1,4,101)
 DIMENSION O(4,1,101), OR(4,1)
 DIMENSION DELLX(1,1,101), DFT(1,4), R(1,4,101), PRC(1,4)
 DIMENSION HT2(101), FX(4,4), XE(4,4)
 DIMENSION HT1(101), DELLXR(4,1), SX(6,2001)

COMMON/A1/SSX(6)/A2/X/A3/Z
 COMMON/A4/VW,VDMT,VG,VT/E1/E0,Z0,PG
 COMMON/A5/Z1/A6/T0/A7/V
 COMMON/A9/EG0
 COMMON/FF1/PT,H
 COMMON/B6/DISTF
 COMMON/A12/DPEAR
 COMMON/A13/P/P15/DFTP
 COMMON/A16/R/A18/HT2
 COMMON/A19/FX,KF
 COMMON/A24/O/A25/DELLX
 COMMON/A26/HT1

 REAL MP
 ECO=1.0
 H=-1.0
 WRITE(40,540)
 TYPE 540
 540 FORMAT(1X,'GIVE THE VALUES OF ALPHA1,ALPHA2,ALPHA3 IN
 1DOUBLE LINES')
 READ(5,*),ALPHA1,ALPHA2,ALPHA3
 WRITE(40,3),ALPHA1,ALPHA2,ALPHA3
 3 FORMAT(1X,'ALPHA1=',F15.5,2X,'ALPHA2=',F15.5,2X,'ALPHA3=',
 1F15.5)
 M=101
 WRITE(40,673)
 TYPE 673
 673 FORMAT(1X,'GIVE TOTAL PRESSURE')
 READ(5,*),PT
 WRITE(40,573),PT
 573 FORMAT(1X,'PT=',F15.5)
 OPEN(UNIT=23)
 READ(23,549),(TNEW(J),J=1,M)
 549 FORMAT(1X,10F7.2)
 1213 FORMAT(1X,'GUESS TEMP PROFILE FOR THE SECOND ORDER METHOD (S)')
 WRITE(40,1213)
 WRITE(40,549),(TNEW(J),J=1,101)
 A=1.0/1000.0
 RG=1.987
 NO=0
 EO(3)=18500.00;EO(4)=29800.00
 EO(5)=29800.00;EO(6)=29800.00
 EO(7)=17600.00;EO(8)=17600.00

```

11      Z(1)=37800.00
12      Z(3)=13.43; Z(4)=17.54; Z(5)=17.54
13      Z(6)=17.54; Z(7)=13.855; Z(8)=13.855
14      Z(9)=22.004
15      J0=J0+1
16      WRITE(40,120),NO
17      TYPE 12,NO
18      FORMAT(1X,'NO=',12)
19      WRITE(40,16)
20      WRITE(40,16)
21      FORMAT(1X,120(1H-))
22      THIS PART CALCULATES THE MOLAR VOLUMES AND RATE CONSTANTS
23      AT 2001 POINTS OF TIME
24      DO 19  I=3,9
25      Z(1,I)=60.0*EXP(-E0(I)/(RG*TDF*(1))+Z0(I))
26      ZP(I,1)=E0(I)*Z(I,1)/(RG*TNE*(1)*TDF*(1))
27      CONTINUE
28      TN(1)=TNEW(1)
29      VDNT(1)=191.5*(1.0+0.0014*(TN(1)-413.0))/1000.0
30      VG(1)=60.6*(1.0+0.0014*(TN(1)-413.0))/1000.0
31      VW(1)=(19.422+0.025*(TN(1)-413.0))/1000.0
32      J1=2
33      DO 14  J=1,100
34      D=1.0
35      DO 14  I=1,20
36      T(I)=(TNEW(J+1)-TNEW(J))*D/20.0+TNEW(J)
37      DO 15  I1=3,9
38      Z(11,I1)=60.0*EXP(-E0(I1)/(RG*T(I))+Z0(I1))
39      CONTINUE
40      TN(J1)=T(I)
41      VDNT(J1)=191.5*(1.0+0.0014*(TN(J1)-413.0))/1000.0
42      VG(J1)=60.6*(1.0+0.0014*(TN(J1)-413.0))/1000.0
43      VW(J1)=(19.422+0.025*(TN(J1)-413.0))/1000.0
44      D=D+1.0
45      J1=J1+1
46      CONTINUE
47      INITIAL CONDITIONS ON THE STATE VARIABLES
48      X(1,1)=1.0
49      X(2,1)=0.0
50      X(3,1)=0.0
51      X(4,1)=0.0
52      X(5,1)=0.0
53      X(6,1)=0.0
54      X(7,1)=0.0
55      CALL RUNG1(A)
56      FORMAT(2X,'X IS:',21E10.3)
57      WRITE(40,678),((X(1,J),J=1,2001,100),I=1,7)
58      WRITE(40,16)
59      TYPE 791,NO,DISTF
60      FORMAT(1X,'FOR NO=',12,'AMOUNT FLASHED=',F15.8)
61      WRITE(40,791),NO,DISTF
62      DISTF=0.0
63      FINAL CONDITIONS ON THE ADJOINT VARIABLES
64      V(1,2001)=0.0
65      V(2,2001)=0.0
66      V(3,2001)=ALPHA1
67      V(4,2001)=0.0
68      MP=(X(1,2001)+X(2,2001)+X(3,2001)+X(4,2001))/2.0
69      VT(2001)=VDNT(2001)*MP+VG(2001)*X(5,2001)+VW(2001)*X(6,2001)
70      Z1(4,2001)=Z(4,2001)
71      Z1(9,2001)=Z(9,2001)

```

```

DD 191 T=3.9
IF(I1,0,4) DP ((1,0,9))GOTO 191
Z1(I,2001)=(Z(I,2001)/VT(2001))
CONTINUE
WRITE(40,16)
CALL RUNG2(ALPHA2,ALPHA3,A)
WRITE(40,600),((V(I,J),J=1,2001,100),I=1,4)
TYPE 12,60
FORMAT(1X,'V IS:',21E11.3)
CALL SIMPSN
PI=ALPHA1*X(3,2001)+(ALPHA2/225.0)*SSX(1)+ALPHA3*SSX(2)
1+SSX(4))
TYPE 26,E1
FORMAT(1X,'PI=',F20.7)
WRITE(40,16)
WRITE(40,28),PI
TYPE 113
READ(5,455),C1
IF(C1.EQ.'0')GOTO 42
IF(0.01,5)GOTO 42
PTDAL CONDITIONS ON THE "P" DIFFERENTIAL EQUATIONS
DO 29 I=1,4
DO 29 K=1,4
PCT,K,101)=0.0
CONTINUE
PTDAL CONDITIONS ON THE "Q" DIFFERENTIAL EQUATIONS
DO 79 K=1,4
I=1
QCK,I,101)=0.0
CONTINUE
INITIAL CONDITIONS ON THE PERTURBATION EQUATIONS OF THE
STATE VARIABLES
DO 89 K=1,4
I=1
DELLX(K,I,1)=0.0
CONTINUE
CALL RUNG3(ALPHA2,ALPHA3,A)
TYPE 1600,((PCT,K,J),J=1,101,10),K=1,4),J=1,4)
WRITE(40,16)

CALL RUNG4(ALPHA2,ALPHA3,A)
TYPE 1700,((Q(I,1,J),J=1,101,10),I=1,4)
TYPE 113
READ(5,455),E1
IF(E1.EQ.'Y')GOTO 13000
GOTO 13001
CALL RUNG5(ALPHA2,ALPHA3,A)
TYPE 1800,((DELLX(I,1,J),J=1,101,10),I=1,4)
FORMAT(1X,'P IS:',11E11.3)
FORMAT(1X,'Q IS:',11E11.3)
FORMAT(1X,'DELLX IS:',11E11.3)
WRITE(60,12),NO
***** THIS PART CALCULATES THE OPTIMUM EPSILON ****
TYPE 2929
DO 601 K2=1,10
EP(K2)=0.0
Q1(K2)=0.0
CONTINUE
K1=1
FORMAT(1X,'GIVE THE VALUE OF STARTING EPSILON')

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```

READ(5,*),EPSL
E3(10)=EPSL
7003 WRITE(60,7003),E3(10)
FORMAT(1X,'THE STARTING EPSL(0)=',E15.5)
    WRITE(60,7003),E3(10)

57 DO 5151 J1=1,101
    J=J1
    K=1
    DO 52 I=1,4
    DFT(I,J)=D(I,K,J)
    RFT(I,J)=DFT(K,I,J)
    DELUXR(I,K)=DELLX(I,K,J)
    DFT(K,I)=DFTP(K,I,J)
CONTINUE
52 MULTPLICATION OF THE MATRICES "DR" AND "DET"
    DQFT=0.0
    DO 21 I=1,4
    DQFT=DQFT+DFT(K,I)*DR(I,K)
CONTINUE
21 MULTPLICATION OF THE MATRICES "RR" AND "DELLX"
    RDELLX=0.0
    DO 22 I=1,4
    RDELLX=RDELLX+RR(K,I)*DELLX(I,K)
CONTINUE
22 TERM1=(HT1(J)+DQFT)*EPSL*HT2(J)
    TERM2=HT2(J)*RDELLX
    TR(J)=TERM1-TERM2
    TR(J)=TR(J)+TERM1+TERM2
    IF(TR(J).LT.600.0)GOTO 5
    IP(J)=600.0
    IF(TR(J).GT.400.0)GOTO 5151
    IP(J)=400.0
5151 CONTINUE
    DO 60 I=3,9
    Z(I,1)=60.0*EXP(-E0(I)/(RG*TR(1))+Z0(I))
CONTINUE
60 VDFT(1)=191.5*(1.0+0.0014*(TR(1)-413.0))/1000.0
    VG(1)=60.6*(1.0+0.0014*(TR(1)-413.0))/1000.0
    VW(1)=(19.422+0.025*(TR(1)-413.0))/1000.0
    J1=2
    TN(1)=TR(1)
    DO 152 J=1,100
    D=1.0
    DO 152 I=1,20
    T(I)=(TR(J+1)-TR(J))*D/20.0+TR(J)
    DO 53 I1=3,9
    Z(I1,J1)=60.0*EXP(-E0(I1)/(RG*T(I))+Z0(I1))
CONTINUE
53 TN(J1)=T(1)
    VDFT(J1)=191.5*(1.0+0.0014*(TN(J1)-413.0))/1000.0
    VG(J1)=60.6*(1.0+0.0014*(TN(J1)-413.0))/1000.0
    VW(J1)=(19.422+0.025*(TN(J1)-413.0))/1000.0
    D=D+1.0
    J1=J1+1
CONTINUE
152 CALL RUNG1(A)
    DISTF=0.0
    TYPE 12,NO
    TYPE 166,K1

```

```

166 FORMAT(1X,'NO. INSIDE THE LOOP='),I2
TYPE 678,((X(I,J),J=1,2001,100))
CH1=S1*PS0
P1=(ALPHA1*X(3,2001)+(ALPHA2/225.0)*SSX(1)+ALPHAB3*(SSX(2)+1
1+SSX(4)))
TYPE 12,NO
EP(K1)=EPSL
TYPE 82
FORMAT(1X,'MORE?')
READ(5,455),B1
IF(OR1.EQ.0)GOTO 72
QICK1)=PINEW
TYPE 71,EP(K1),01(K1)
TYPE 82
READ(5,455),B1
IF(OR1.EQ.0)GOTO 72
EPSL=EPSL/2.0
K1=K1+1
IF(K1.LT.11)GOTO 57
C*****+
72 TYPE 12,NO
TYPE 123
123 FORMAT(1X,'DO YOU WANT TO GO BACK IN E.OPT,100P(1/1,0)2')
READ(5,455),H1
IF(H1.EQ.'Y')GOTO 121
WRITE(60,16)
TYPE 12,NO
WRITE(40,16)
WRITE(40,65)
WRITE(60,65)
TYPE 65
FORMAT(15X,'1',30X,'E')
DO 70 K1=1,10
WRITE(40,71),01(K1),EP(K1)
WRITE(60,71),01(K1),EP(K1)
71 FORMAT(7X,F17.7,3X,F17.7)
70 CONTINUE
64 FORMAT(2X,'FOPT='),E20.10
TYPE 1008
1008 FORMAT(1X,'GIVE THE VALUE OF FOPT')
READ(5,*),AU
EOPT=AU
WRITE(60,16)
WRITE(40,16)
WRITE(40,64),FOPT
WRITE(60,64),FOPT
C*****+
C THIS PART CORRECTS THE OLD TEMPERATURE PROFILE USING
C THE OPTIMUM EPSILON
DO 5152 J1=1,101
J=J1
K1
DO 5252 I=1,4
QR(I,K)=Q(I,K,J)
RR(K,I)=P(K,I,J)
DELLXR(I,K)=DELLX(I,K,J)
DFT(K,I)=DFTP(K,I,J)
5252 CONTINUE
C MULTIPLICATION OF THE MATRICES "QR" AND "DFT"
DOFT=0.0
DO 2121 I=1,4

```

```

2121 DOFT=DOFT+DFT(K,I)*OR(1,K)
C
C CONTINUE
C MULTIPLICATION OF THE MATRICES "RR" AND "DELLXK"
C DELLX=0.0
C DO 2225 I=1,4
2225 KFELLX=DELLX+RP(K,I)*DELLXP(I,K)
C
C CONTINUE
C TERM1=(HT1(J)+DOFT)*EOPT*HT2(J)
C TERM2=HT2(J)*DELLX
C TR(J)=TERM1-TERM2
C TR(J)=TERM1+TERM2
C IF(TR(J).LT.600.0)GOTO 7
C TR(J)=600.0
7 IF(TR(J).GT.400.0)GOTO 5152
TR(J)=400.0
C
C CONTINUE
C ****
C DO 929 J=1,101
929 TNEW(J)=TR(J)
C
C CONTINUE
C WRITE(40,16)
C WRITE(60,16)
C TYPE 129,P1,PNEW
129 FORMAT(1X,'P1=',F15.8,5X,'PNEW=',F15.8)
C TYPE 113
C READ(5,455),H1
C IF(H1.EQ.'Y')GOTO 1150
C GOTO 42
1158 IF((ABS(P1-P1NEW)).LE.0.0001)GOTO 42
C IF(J0.GT.5)GOTO 42
C TYPE 45,(TNEW(J),J=1,101)
C WRITE(40,45),(TNEW(J),J=1,M)
C WRITE(40,16)
455 FORMAT(1X)
113 FORMAT(1X,'DO YOU WANT TO PROCEED(Y/N)?')
C GOTO 11
42 TYPE 45,(TNEW(J),J=1,101)
C WRITE(60,45),(TNEW(J),J=1,101)
C WRITE(52,549),(TNEW(J),J=1,M)
C DO 46 J=1,101
C IF(TNEW(J).LT.600.0)GOTO 4
C TNEW(J)=600.0
4 TNEW(J)=400.0
C
C CONTINUE
46 FORMAT(1X,'TNEW IS:',101F7.2)
C
C WRITE(40,16)
C DPBAR(2001)=(EG0/(X(1,2001)+X(2,2001)+X(3,2001)+X(4,2001)))
C WRITE(50,899),(X(1,J),J=1,2001,20)
C WRITE(50,16)
C WRITE(50,899),(X(2,J),J=1,2001,20)
C WRITE(50,16)
C WRITE(50,899),(X(3,J),J=1,2001,20)
C WRITE(50,16)
C WRITE(50,899),(X(4,J),J=1,2001,20)
C WRITE(50,16)
C WRITE(50,899),(X(5,J),J=1,2001,20)
C WRITE(50,16)
C WRITE(50,899),(X(6,J),J=1,2001,20)
C WRITE(50,16)
C WRITE(50,899),(X(7,J),J=1,2001,20)

```

```

4E16(50,16)
5E16(50,898),(DPBAR(I),I=1,2001,20)
899
899
5E16(50,16)
FORMAT(1A,'X IS:',101E15.6)
FORMAT(1X,'DPBAR IS:',101E15.6)
5E16(40,12),NO
STOP
END

```

```

C----- THIS SUBROUTINE INTEGRATES THE STATE VARIABLE EQUATIONS
C----- USING THE FOURTH-ORDER RUNGE-KUTTA METHOD
C----- SUBROUTINE RUNG1(A)
C----- DIMENSION X(7,2001),XORG(7),CP(7),CP1(7),CP2(7),TM(2001),X(7)
C----- DIMENSION CP3(7),CP6(7),FPC(7),Z1(9,2001),VT(2001),VG(2001)
C----- DIMENSION AP(7),Z(9,2001),VDMT(2001),V(2001),DPBAR(2001)
C----- DIMENSION XORG(7),Z1(9),FO(9),ZO(9)
C----- COMMON/A2/X/A4/VN,VDMT,VG,VT/A3/A5/Z1/A6/TB
C----- COMMON/RUNG1/FP,XR/E1/E0,Z0,PG
C----- COMMON/P1/XT,XORG
C----- COMMON/A9/EGO
C----- COMMON/FP1/PT,4
C----- COMMON/RB/BLSTE
C----- COMMON/A12/DPBAR
C----- READ MP
C----- READ MPP
A=75.0
DO 100 J1=1,2000
J=J1
MP=(X(1,J)+X(2,J)+X(3,J)+X(4,J))/2.0
131
DPBAR(J)=((EGO/MP)/2.0)
VT(J)=VDMT(J)*MP+VG(J)*X(5,J)+VR(J)*X(6,J)
DO 99 N=1,7
XORG(N)=X(N,J)
CONTINUE
99
N=1
D=0.0
DO 12 I=3,9
Z1(I)=Z(1,J)
12
CONTINUE
4444
CUTINUE
DO 101 N=1,7
XORG(N)=X(N,J)
XORG(N)=X(N,J)
101
CONTINUE
T1=TA(J)+D*(TM(J+1)-TM(J))
X1=191.5*(1.0+0.0014*(T1-413.0))/1000.0
X2=60.6*(1.0+0.0014*(T1-413.0))/1000.0
X3=(19.422+0.025*(T1-413.0))/1000.0
MPP=(XORG(1)+XORG(2)+XORG(3)+XORG(4))/2.0
VT0=X1*MPP+X2*XORG(5)+X3*XORG(6)
DO 11111 I=3,9
Z(1,J)=60.0*EXP(-EG(J)/(RG*T1)+ZO(I))
11111
CONTINUE
DO 22222 I=3,9
IF((I.EQ.4).OR.(I.EQ.9))GOTO 22222
Z1(I,J)=Z(I,J)/VT0
22222
CONTINUE
Z1(4,J)=Z(4,J)
Z1(9,J)=Z(9,J)
D=D+0.2
CALL EQTN1(J)

```

```

00 102 I=1,7
CP1(I)=A*FP(I)
AR(I)=XORG(I)+0.5*CP1(I)
CONTINUE
CALL EQTN1(J)
00 103 I=1,7
CP2(I)=A*FP(I)
AR(I)=XORG(I)+0.5*CP2(I)
CONTINUE
CALL EQTN1(J)
00 106 I=1,7
CP3(I)=A*FP(I)
AR(I)=XORG(I)+CP3(I)
CONTINUE
CALL EQTN1(J)
00 105 I=1,7
CP6(I)=A*FP(I)
CP6(I)=(CP1(I)+2.0*(CP2(I)+CP3(I))+CP6(I))/6.0
X(I,J)=XORG(I)+CP6(I)
CONTINUE
I=I+1
IF(I.LE.5) GOTO 4444
00 999 I=1,7
A(I,J+1)=X(I,J)
X(I,J)=XORG1(I)
CONTINUE
00 578 J=3,9
Z(I,J)=Z1(I)
CONTINUE
T=TC(J)
IF(X(5,J+1).GT.0.0) GOTO 34982
A1=Z1(3,J)*XORG(1)+Z1(7,J)*XORG(1)*XORG(6)/2.5
B=Z1(3,J)*4.0*(EGO-XORG(1)-XORG(2))-XORG(4)+2.0*Z1(5,J)*XORG(1)
1+2.0*Z1(7,J)*XORG(1)
C1=(A1/B)
C2=EXP((-BJ*A1))
X(5,J+1)=C1*(1.0-C2)+XORG(5)*C2
CONTINUE
00 107 I=1,7
XORG(I)=A(I,J+1)
CONTINUE
CALL FLASH(DIST,NOX,T,J)
IF(NoX.EQ.0) GOTO 100
X(5,J+1)=XI(5)
X(6,J+1)=XI(6)
X(7,J+1)=XI(7)
DISTF=DISTF+DIST
CONTINUE
A=A*5.0
RETURN
END
*****
THIS SUBROUTINE CONTAINS THE STATE VARIABLE EQUATIONS
SUBROUTINE EQTN1(J)
DIMENSION FP(7),XR(7),Z1(9,2001)
COMMON/A5/Z1/RUNG11/FP,XR
COMMON/A9/EGO
FP(1)=-2.0*Z1(3,J)*(XR(1)*XR(1)-((2.0*XR(5))/0.5)*(1.0-XR(1))-XR(12)-XR(4)))-Z1(4,J)*XR(1)-2.0*Z1(5,J)*XR(1)*XR(5)-Z1(6,J)*XR(1)*
1XR(1)*2.0+Z1(7,J)*(2.0*XR(2)*XR(5)-(XR(1)*XR(6)/2.5))
1-Z1(8,J)*(XR(2)*XR(1)-(XR(6)*(EGO-XR(1)-XR(2)-XR(4))/1.25))

```



```

709      RETURN
520
C      **** * THIS SUBROUTINE FINDS THE ROOT USING NEWTON'S METHOD
C      SUBROUTINE C0V(RO0T1,NOX,JD)
C      DIMENSION AK(7),F(7)
C      COMMON/E1/AK,F
C      COMMON/FF1/PT,H
C      RO0T=0.0001
35      IT0=0
      FUNR=0.0
      DFUR=0.0
1100    DO 1100 I=5,7
      SFUR=FUNR+(AK(I)*F(I))/(PT*(1.0+RO0T*((AK(I)/PT)-1.0)))
      DFUR=DFUR+(-AK(I)*F(I)*((AK(I)/PT)-1.0))/(PT*((1.0+RO0T*((I*AK(I)/PT)-1.0))**2))
      CONTINUE
      FUNR=FUNR-1.0
      IF(ABS(FUNR).LE.1.0E-06) GO TO 80
      IF(IT0.GT.200) GO TO 60
      RO0T=RO0T-FUNR/DFUR
      IT0=IT0+1
      GO TO 35
60      TYPE 40
40      FORMAT(1SX,'ITERATION DOES NOT CONVERGE')
80      IF(RO0T.GT.0.0)RO0T1=RO0T
      CONTINUE
      NOX=1
      RETURN
      END
C      **** * THIS SUBROUTINE IS USED FOR SOLVING THE ADJOINT VARTAUS
C      EQUATIONS USING FOURTH-ORDER RUNGE-KUTTA METHOD
C      SUBROUTINE RUNG2(ALPHA2,ALPHA3,A)
C      DIMENSION X(7,2001),V(4,2001),Z(9,2001),ZT(9)
C      DIMENSION VORG(4),VORG1(4),FP(4),VR(4)
C      DIMENSION CP(4),CP1(4),CP2(4),CP3(4),CP4(4)
C      DIMENSION VAP(75,TH(2001)),EO(6),Z0(9),XB(9)
C
C      COMMON/A2/X/A3/Z
C      COMMON/E1/EO,ZD,RG
C      COMMON/A6/TN/A7/V
C      COMMON/FF1/PT,H
C      COMMON/A9/EGO
C      COMMON/RUNG21/FP,VR
C
      REAL MP
      REAL MPP
      A=A/5.0
      DO 200 J1=1,2000
      J1=2002-J1
      J=J1
      DO 55 I=1,4
      VORG1(I)=V(I,J)
      CONTINUE
      H=1
      D=0.0
      DO 12 I=3,9
      ZI(I)=Z(I,J)
      CONTINUE
12      DO 398 I=1,7

```

```

398      XB(I)=X(I,J)
4444     CONTINUE
        DO 201 N=1,4
        VORG(N)=V(N,J)
        VR(N)=V(N,I)
201     CONTINUE
        T=T8(J)-D*(TN(J)-TN(J-1))
        DO 397 I=1,7
        X(I,J)=X(I,J)-D*(X(I,J)-X(I,J-1))
397     CONTINUE
        DO 2333 I=3,9
        Z(I,J)=6.0*EXP(-E0(I)/(RG*TJ+Z0(I)))
2333    CONTINUE
        X1=191.5*(1.0+0.0014*(T-413.0))/1000.0
        X2=60.6*(1.0+0.0014*(T-413.0))/1000.0
        X3=(19.422+0.025*(T-413.0))/1000.0
        MPP=(X(1,J)+X(2,J)+X(3,J)+X(4,J))/2.0
        VT0=X1*MPP+X2*X(5,J)+X3*X(6,J)
        DO 22222 I=3,9
        IF(I.EQ.4) DP.(I,E0,9) GOTO 22222
        Z(I,J)=Z(I,J)/VT0
22222   CONTINUE
        D=D+0.2
        CALL EQTN2(ALPHA2,ALPHA3,J,T)
        DO 202 N=1,4
        CP1(N)=A*FP(N)
        VR(N)=VORG(N)-0.5*CP1(N)
202     CONTINUE
        CALL EQTN2(ALPHA2,ALPHA3,J,T)
        DO 203 N=1,4
        CP2(N)=A*FP(N)
        VR(N)=VORG(N)-0.5*CP2(N)
203     CONTINUE
        CALL EQTN2(ALPHA2,ALPHA3,J,T)
        DO 206 N=1,4
        CP3(N)=A*FP(N)
        VR(N)=VORG(N)-CP3(N)
206     CONTINUE
        CALL EQTN2(ALPHA2,ALPHA3,J,T)
        DO 205 N=1,4
        CP4(N)=A*FP(N)
        CP(N)=(CP1(N)+2.0*(CP2(N)+CP3(N))+CP4(N))/6.0
        V(N,J)=VORG(N)-CP(N)
205     CONTINUE
        N=N+1
        DO 7979 I=1,7
        X(I,J)=XB(I)
7979    CONTINUE
        IF(N.LE.5) GOTO 4444
        DO 56 N=1,4
        V(N,J-1)=V(N,J)
        V(N,J)=VORG1(N)
56     CONTINUE
        DO 578 I=3,9
        Z(I,J)=Z(I,I)
578    CONTINUE
        DO 399 I=1,7
        X(I,J)=XB(I)
399    CONTINUE
        CONTINUE
        A=A*5.0

```

RETURN
END

 C-----
 SUBROUTINE TO SOLVE ADJOINT EQUATIONS
 SUBROUTINE FOTN2(ALPHA2,ALPHA3,J,T)
 DIMENSION X(7,2001),Z(9,2001),FP(4),VR(4)
 DIMENSION VAP(7)
 COMMON/A2/X/A3/Z
 COMMON/A9/EGO
 COMMON/RUNG21/FP,VR
 COMMON/FF1/PT,H
 CALCULATION OF THE FIRST DERIVATIVES OF "F" w.r.t. "X"
 $VAP(5)=10.0**21.61-3729.0/T-4.042*ALOG10(T)/760.0$
 $VAP(6)=10.0**8.064103-1757.853/(T-33.274)/760.0$
 $P=PT/(2.0*(VAP(6)-PT))$
 $WX1=P; WX2=P; WX3=P; WX4=P$
 $Q=PT/(2.0*(VAP(5)-PT))$
 $GX1=0; GX2=0; GX3=0; GX4=0$
 $DF1X1=-4.0*Z(3,J)*X(1,J)+((4.0*Z(3,J)/0.5)*(-X(5,J)+(EGO-X(1,J))$
 $-X(2,J)-X(4,J)*GX1))-Z(4,J)-((2.0*Z(5,J))*((X(5,J)+X(1,J))+GX1)$
 $-4.0*Z(6,J)*X(1,J)+2.0*Z(7,J)*X(2,J)*GX1-((Z(7,J)/2.5)*X(1,J)$
 $+WX1+X(6,J))-Z(8,J)*X(2,J)+((Z(8,J)/1.25)*(-X(6,J)+(EGO-X(1,J)$
 $-X(2,J)-X(4,J)*WX1))-Z(3,J)*X(4,J)$
 $DF1X2=((4.0*Z(3,J)/0.5)*(-X(5,J)+(EGO-X(1,J)-X(2,J)-X(4,J)*GX2)$
 $-2.0*Z(5,J)*X(1,J)*GX2+((2.0*Z(7,J))*((X(5,J)+X(2,J)*GX2)-$
 $(Z(7,J)*X(1,J)/2.5)*WX2-Z(8,J)*X(1,J)+((Z(8,J)/1.25)*(-X(6,J)$
 $+EGO-X(1,J)-X(2,J)-X(4,J)*WX2))$
 $DF1X3=0.0$
 $DF1X4=((4.0*Z(3,J)/0.5)*(-X(5,J)+(EGO-X(1,J)-X(2,J)-X(4,J)*GX4)$
 $-1GX4))-2.0*Z(5,J)*X(1,J)*GX4+2.0*Z(7,J)*X(2,J)*GX4-((Z(7,J)*X(1,J)$
 $/2.5)*WX4+((Z(8,J)/1.25)*(-X(6,J)+(EGO-X(1,J)-X(2,J)-X(4,J)*$
 $WX4))-Z(3,J)*X(1,J)$
 $DF2X1=Z(4,J)+((2.0*Z(5,J))+((X(1,J)*GX1+X(5,J)))+2.0*Z(6,J)*X(1,J)$
 $-2.0*Z(7,J)*X(2,J)*GX1+((Z(7,J)/2.5)*(X(1,J)*WX1+X(6,J))-Z(8,J)$
 $*X(2,J)+((Z(8,J)/1.25)*(-X(6,J)+(EGO-X(1,J)-X(2,J)-X(4,J)*$
 $WX1))-Z(9,J)/2.0$
 $DF2X2=2.0*Z(5,J)*X(1,J)*GX2-((2.0*Z(7,J))*((X(2,J)*GX2+X(6,J)))+$
 $(Z(7,J)*X(1,J)/2.5)*WX2-Z(8,J)*X(1,J)+((Z(8,J)/1.25)*(-X(6,J)$
 $+EGO-X(1,J)-X(2,J)-X(4,J)*WX2))-Z(9,J)/2.0$
 $DF2X3=0.0$
 $DF2X4=2.0*Z(5,J)*X(1,J)*GX4-2.0*Z(7,J)*X(2,J)*GX4+((Z(7,J)*X(1,J)$
 $/1.25)*WX4+((Z(8,J)/1.25)*(-X(6,J)+(EGO-X(1,J)-X(2,J)-X(4,J)*$
 $WX4))-Z(9,J)/2.0$
 $DF3X1=((2.0*Z(5,J))*((X(5,J)+X(1,J)*GX1))+2.0*Z(6,J)*X(1,J)$
 $DF3X2=2.0*Z(5,J)*X(1,J)*GX2$
 $DF3X3=0.0$
 $DF3X4=2.0*Z(5,J)*X(1,J)*GX4$
 $DF4X1=-Z(9,J)/2.0-Z(3,J)*X(4,J)$
 $DF4X2=-Z(9,J)/2.0$
 $DF4X3=0.0$
 $DF4X4=-Z(9,J)/2.0-Z(3,J)*X(1,J)$

 C-----
 CALCULATION OF "FP"
 $FP(1)=(2.0*ALPHA2*EGO*((EGO/X(1,J))-15.00)/(225.0*X(1,J)*X(1,J))$
 $1-(DF1X1*VR(1)+DF2X1*VR(2)+DF3X1*VR(3)+DF4X1*VR(4))$
 $FP(2)=-2.0*ALPHA3*X(2,J)-(DF1X2*VR(1)+DF2X2*VR(2)+DF3X2*VR(3)$
 $+DF4X2*VR(4))$
 $FP(3)=-(DF1X3*VR(1)+DF2X3*VR(2)+DF3X3*VR(3)+DF4X3*VR(4))$
 $FP(4)=-2.0*ALPHA3*X(4,J)-(DF1X4*VR(1)+DF2X4*VR(2)+DF3X4*VR(3)$
 $+DF4X4*VR(4))$
 RETURN

E991

```

C----- SUBROUTINE FOR SOLVING THE "P" DIFFERENTIAL EQUATIONS USING
C----- THE RICHARDSON-KUTTA METHOD
C----- SUBROUTINE PONG3(ALPHA2,ALPHA3,A)
C----- DIMENSION X(7,2001),V(4,2001),VB(9),XB(9)
C----- DIMENSION Z(9,2001),HT2(101),HT1(101)
C----- DIMENSION P(4,4,101),PORG1(4,4),PR(4,4),PORG(4,4),TN(2001)
C----- DIMENSION CP1(4,4),CP2(4,4),CP3(4,4),CP4(4,4),CP(4,4)
C----- DIMENSION FP(4,4),R(1,4,101),DFTP(1,4,101)
C----- DIMENSION EO(9),ZO(9)

C----- COMMON/A2/X/A3/Z/E1/EO,ZO,RG
C----- COMMON/A6/TN/A7/V/A18/HT2/A26/HT1
C----- COMMON/A9/EGO/FF1/PT,H/R15/DFTP
C----- COMMON/A13/P/A14/PR/A21/FP/A16/R

C----- REAL MP
C----- NNN=5
C----- A=A/FLOAT(NNN)
C----- DO 200 JI=1,100
C----- J1=102-JI
C----- J=JI
C----- DO 53 I=1,4
C----- DO 53 K=1,4
C----- PORG1(I,K)=P(I,K,J)
C----- CONTINUE
C----- B=0.0
C----- N=1
C----- N=0
C----- 5555 CONTINUE
C----- DO 55 I=1,4
C----- DO 55 K=1,4
C----- PR(I,K)=P(I,K,J)
C----- PORG(I,K)=P(I,K,J)
C----- CONTINUE
C----- L=((J-1)*20)-N+1
C----- DO 5959 I=1,7
C----- XB(I)=X(I,L)
C----- IF(I.GT.4)GOTO 5959
C----- V(I)=V(I,L)
C----- 5959 CONTINUE
C----- T=TN(L)-B*(TN(L)-TN(L-1))
C----- DO 1 I=3,9
C----- Z(I,J)=60.0*EXP(-EO(I)/(RG*T)+ZO(I))
C----- CONTINUE
C----- DO 4446 I=1,4
C----- X(I,L)=X(I,L)-B*(X(I,L)-X(I,L-1))
C----- IF(I.GT.4)GOTO 4446
C----- V(I,L)=V(I,L)-B*(V(I,L)-V(I,L-1))
C----- 4446 CONTINUE
C----- X1=191.5*(1.0+0.0014*(T-413.0))/1000.0
C----- X2=60.6*(1.0+0.0014*(T-413.0))/1000.0
C----- X3=(19.422+0.025*(T-413.0))/1000.0
C----- MP=(X(1,L)+X(2,L)+X(3,L)+X(4,L))/2.0
C----- VTO=X1*MP+X2*X(5,L)+X3*X(6,L)
C----- DO 2 I=3,9
C----- IF((I.EQ.4).OR.(I.EQ.9))GOTO 2
C----- Z(I,J)=Z(I,J)/VTO
C----- CONTINUE
C----- B=B+1.0/FLOAT(NNN)

```

```

1111 CALL EQTN3(ALPHA2,ALPHA3,J,L,T)
DO 202 I=1,4
DO 202 K=1,4
CP1(I,K)=A*FP(I,K)
PR(I,K)=PORIG(I,K)-0.5*CP1(I,K)
CONTINUE
1111 CALL EQTN3(ALPHA2,ALPHA3,J,L,T)
DO 203 J=1,4
DO 203 K=1,4
CP2(I,K)=A*FP(I,K)
PR(I,K)=PORIG(I,K)-0.5*CP2(I,K)
CONTINUE
203 1112 CALL EQTN3(ALPHA2,ALPHA3,J,L,T)
DO 206 I=1,4
DO 206 K=1,4
CP3(I,K)=A*FP(I,K)
PR(I,K)=PORIG(I,K)-CP3(I,K)
CONTINUE
206 1113 CALL EQTN3(ALPHA2,ALPHA3,J,L,T)
DO 205 I=1,4
DO 205 K=1,4
CP4(I,K)=A*FP(I,K)
CP(I,K)=(CP1(I,K)+2.0*(CP2(I,K)+CP3(I,K))+CP4(I,K))/6.0
P(I,K)=PORIG(I,K)-CP(I,K)
CONTINUE
205 DO 777 J=1,4
DO 777 K=1,4
PPP=P(I,K,J)
IF(PPP.GT.1.0E+08)GOTO 779
CONTINUE
777 1114 N=N+1
DO 9995 I=1,7
X(I,L)=XB(I)
IF(I.GT.4)GOTO 9995
V(I,L)=VB(I)
9995 CONTINUE
IF(M.LE.NNN)GOTO 5555
N=N+1
B=0.0
M=1
IF(N.LE.19)GOTO 5555
311 FORMAT(IX,'J=',I3/IX,'P(I,K,J)=',16E15.8)
DO 56 I=1,4
DO 56 K=1,4
P(I,K,J-1)=P(I,K,J)
P(I,K,J)=PORIG1(I,K)
56 CONTINUE
200 CONTINUE
779 A=A*FLOAT(NNN)
RETURN
END

```

C-----
C SUBROUTINE TO SOLVE "P" DIFFERENTIAL EQUATIONS
SUBROUTINE EQTN3(ALPHA2,ALPHA3,J,L,T)
DIMENSION X(7,2001),V(4,2001)
DIMENSION Z(9,2001),E0(9),Z0(9)
DIMENSION PR(4,4),FP(4,4)
DIMENSION R(1,4,101),RR(1,4),TRR(4,1)
DIMENSION HT2(101),RMR(4,4),HT1(101),DFTP(1,4,101)
DIMENSION FX(4,4),XF(4,4),PFX(4,4),PXF(4,4)
DIMENSION SDHX(4,4)

COMMON/A2/X/A3/7/E1/E0,Z0,RG
 COMMON/A7/V
 COMMON/A9/EG0
 COMMON/A14/PR
 COMMON/A16/R/A17/RR,TRR
 COMMON/A18/PT2/A19/FX,XF
 COMMON/A20/SDHX/A21/FP/FE1/PT,H
 COMMON/A26/HT1/B15/DFTP
 CALL RICCAT(J,L,T)
 CALL HAMLT2(J,L,T)
 DO 324 I1=1,4
 TRR(I1,1)=TRR(I1,1)*HT2(J)
 CONTINUE

324 C MULTIPLICATION OF THE MATRICES "RR" AND "TRR"
 J2=1
 DO 325 K2=1,4
 DO 325 L2=1,4
 RMR(K2,L2)=TRR(K2,J2)*RR(J2,L2)
 325 CONTINUE

C CALL FXF(J,L,T)
 C MULTIPLICATION OF THE MATRICES "FX" AND "P"
 1188 DO 318 J2=1,4
 DO 318 K2=1,4
 PFX(J2,K2)=0.0
 DO 316 L2=1,4
 PFX(J2,K2)=PFX(J2,K2)+FX(J2,L2)*PR(L2,K2)
 316 CONTINUE
 318 CONTINUE

C C MULTIPLICATION OF THE MATRICES "XF" AND "P"
 1189 DO 418 J2=1,4
 DO 418 K2=1,4
 PXF(J2,K2)=0.0
 DO 416 L2=1,4
 PXF(J2,K2)=PXF(J2,K2)+PR(J2,L2)*XF(L2,K2)
 416 CONTINUE
 418 CONTINUE

888 CALL HAMLT(X(ALPHA2,ALPHA3,J,L,T)
 DO 496 I=1,4
 DO 496 K=1,4
 FP(I,K)=-SDHX(I,K)-PXF(I,K)-PFX(I,K)+RMR(I,K)
 496 CONTINUE
 RETURN
 END

C THIS SUBROUTINE CALCULATES THE ELEMENTS IN THE RICCATI MATRIX
 "R" FOR USE IN THE SOLUTION OF THE "P" MATRIX
 SUBROUTINE RICCAT(J,L,T)
 DIMENSION X(7,2001),V(4,2001),ZP(9,101),ZN(9)
 DIMENSION Z(9,2001),E0(9),Z0(9)
 DIMENSION PR(4,4)
 DIMENSION DF1TX(4),DF2TX(4),DF3TX(4),DF4TX(4)
 DIMENSION FTX(1,4),DFT(1,4),DFTP(1,4,101),HT1(101)
 DIMENSION FTP(1,4),RR(1,4),R(1,4,101),TRR(4,1)
 DIMENSION VAP(7)

COMMON/A2/X/A3/7

COMMON/A7/V/E1/E0,Z0,RG
 COMMON/A9/EG0
 COMMON/A14/PR
 COMMON/A15/DFT/A16/R/A17/RR,TPR
 C0=100/FF1/PT,H/S15/DFTP/A26/HT1
 CALCULATION OF THE ELEMENTS IN THE MATRIX OBTAINED BY DIFFERENTIATING THE HAMILTONIAN W.R.T. "T" AND "X"
 REAL,MP
 VAP(5)=10.0**((21.61-3729.0/T-4.042*ALOG10(T))/760.0
 VAP(6)=10.0**((8.064103-1757.853/(T-33.274))/760.0
 PT=PT/(2.0*(VAP(6)-PT))
 WX1=P;WX2=P;WX3=P;WX4=P
 Q=PT/(2.0*(VAP(5)-PT))
 GX1=Q;GX2=Q;GX3=Q;GX4=Q
 A=VAP(5)*((3729.6/(T*T))-4.042/T)
 B=VAP(6)*((1757.853/(T-33.274)**2))
 C=(X(5,L)*A+X(6,L)*B)
 GT=C/(VAP(5)-PT)
 WT=C/(VAP(6)-PT)
 D=(PT*A)/(2.0*((VAP(5)-PT)**2))
 E=(PT*B)/(2.0*((VAP(6)-PT)**2))
 GX1T=D;GX2T=D;GX3T=D;GX4T=D
 WX1T=E;WX2T=E;WX3T=E;WX4T=E

 X1=191.5*(1.0+0.0014*(T-413.0))/1000.0
 X2=60.6*(1.0+0.0014*(T-413.0))/1000.0
 X3=(19.422+0.025*(T-413.0))/1000.0
 MP=(X(1,L)+X(2,L)+X(3,L)+X(4,L))/2.0
 VP=((MP)*191.5*0.0014+X(5,L)*60.6*0.0014+X(6,L)*0.025)/1000.0
 1+X2*GT+X3*WT
 VTO=X1*MP+X2*X(5,L)+X3*X(6,L)
 DO 1 I=3,9
 ZN(I)=60.0*EXP(-E0(I)/(RG*T)+ZU(I))
 ZP(I,J)=E0(I)*ZN(I)/(RG*T*T)
 IF(I,E0,4,0R,(I,E0,9))GOTO 1
 ZP(I,J)=(ZP(I,J)/VTO)-(ZN(I)/(VTO*VTO))*VP
 CONTINUE
 DF1TX(1)=(-4.0*X(1,L)-X(4,L))*ZP(3,J)-(-4.0/0.5)*(Z(3,J)*GT+X(5,L)*ZP(3,J))+(-4.0/0.5)*(EG0-X(1,L)-X(2,L)-X(4,L))*Z(3,J)*GX1T+
 1GX1*ZP(3,J))-ZP(4,J)-2.0*X(1,L)*Z(5,J)*GX1T+GX1*ZP(5,J))-2.0*
 1(Z(5,J)*GT+X(5,L))*ZP(5,J))-4.0*X(1,L)*ZP(6,J)+2.0*X(2,L)*Z(7,J)-
 1)*GX1T+GX1*ZP(7,J))-X(1,L)/2.5)*(Z(7,J)*WX1T+WX1*ZP(7,J))-Z(7,J)*WT+X(6,L)*ZP(7,J))-(Z(8,J)*WT+X(6,L)*Z(8,J))/
 1*(8,J)/1.25+(EG0-X(1,L)-X(2,L)-X(4,L))/1.25)*(Z(8,J)*GX1T+
 1WX1*ZP(8,J))
 DF1TX(2)=(-4.0/0.5)*(Z(3,J)*GT+X(5,L))*ZP(3,J))+(-4.0*(EG0-X(1,L)-
 1X(2,L)-X(4,L))/0.5)*(Z(3,J)*GX2T+GX2*ZP(3,J))-2.0*X(1,L)*Z(5,J)
 1)*GX2T+GX2*ZP(5,J))+2.0*X(2,L)*(Z(7,J)*GX2T+GX2*ZP(7,J))+2.0*(Z(7,J)*GT+X(5,L))*ZP(7,J))-X(1,L)/2.5*(Z(7,J)*WX2T+WX2*ZP(7,J))
 1-X(1,L)*ZP(8,J)-(Z(8,J)*WT+X(6,L)*ZP(8,J))/1.25+((EG0-X(1,L)-X(2,L)-X(4,L))/1.25)*(Z(8,J)*WX2T+WX2*ZP(8,J))
 DF1TX(3)=0.0
 DF1TX(4)=(-4.0/0.5)*(Z(3,J)*GT+X(5,L))*ZP(3,J))+(-4.0*(EG0-X(1,L)-
 1X(2,L)-X(4,L))/0.5)*(Z(3,J)*GX4T+GX4*ZP(3,J))-2.0*X(1,L)*Z(5,J)
 1)*GX4T+GX4*ZP(5,J))+2.0*X(2,L)*(Z(7,J)*GX4T+GX4*ZP(7,J))-X(1,L)/
 1/2.5*(Z(7,J)*WX4T+WX4*ZP(7,J))-(Z(8,J)*WT+X(6,L)*ZP(8,J))/
 1.25+((EG0-X(1,L)-X(2,L)-X(4,L))/1.25)*(Z(8,J)*WX4T+WX4*ZP(8,J))
 1J)-X(1,L)*ZP(3,J)
 DF2TX(1)=ZP(4,J)+2.0*X(1,L)*(Z(5,J)*GX1T+GX1*ZP(5,J))+2.0*Z(5,J)*
 1J)*GT+X(5,L)*ZP(5,J))+4.0*X(1,L)*ZP(6,J)-2.0*X(2,L)*(Z(7,J)*

$16X1T + GX1*ZP(7,J) + (X(1,L)/2.5)*(Z(7,J)*WX1T + WX1*ZP(7,J)) + (Z(7,J)*WT + X(6,L)*ZP(7,J))/2.5 - X(2,L)*ZP(8,J) - (Z(8,J)*X(6,L) + X(6,L)*ZP(8,J))/1.25 + ((EG0 - X(1,L) - X(2,L) - X(4,L))/1.25)*(Z(8,J) + X(4,L)) + X(1,L)*ZP(8,J) - ZP(9,J)/2.0$

$DF2TX(2) = 2.0*X(1,L)*(Z(5,J)*GX2T + GX2*ZP(5,J)) - 2.0*X(2,L)*(Z(1,J)*GX2T + GX2*ZP(7,J)) - 2.0*(Z(7,J)*GT + X(5,L)*ZP(7,J)) + (X(1,L)/12.5)*(Z(7,J)*WX2T + WX2*ZP(7,J)) - X(1,L)*ZP(8,J) - (Z(8,J)*X(6,L) + X(6,L)*ZP(8,J))/1.25 + ((EG0 - X(1,L) - X(2,L) - X(4,L))/1.25)*(Z(8,J) + X(4,L)) + X(1,L)*ZP(8,J) - ZP(9,J)/2.0$

$DF2TX(3) = 0.0$
 $DF2TX(4) = 2.0*X(1,L)*(Z(5,J)*GX4T + GX4*ZP(5,J)) - 2.0*X(2,L)*(Z(1,J)*GX4T + GX4*ZP(7,J)) + (X(1,L)/2.5)*(Z(7,J)*WX4T + WX4*ZP(7,J)) - 1.0*(Z(8,J)*WT + X(6,L)*ZP(8,J))/1.25 + ((EG0 - X(1,L) - X(2,L) - X(4,L))/1.25)*(Z(8,J)*WX4T + WX4*ZP(8,J)) - ZP(9,J)/2.0$

$DF3TX(1) = 2.0*X(1,L)*(Z(5,J)*GX1T + GX1*ZP(5,J)) + 2.0*(Z(5,J)*GT + X(5,L)*ZP(5,J)) + 4.0*X(1,L)*ZP(6,J)$
 $DF3TX(2) = 2.0*X(1,L)*(Z(5,J)*GX2T + GX2*ZP(5,J))$

$DF3TX(3) = 0.0$
 $DF3TX(4) = 2.0*X(1,L)*(Z(5,J)*GX4T + GX4*ZP(5,J))$

$DF4TX(1) = -ZP(9,J)/2.0 - X(4,L)*ZP(3,J)$

$DF4TX(2) = -ZP(9,J)/2.0$

$DF4TX(3) = 0.0$

$DF4TX(4) = -ZP(9,J)/2.0 - X(1,L)*ZP(3,J)$

DO 70 M=1,4

DO 70 I=1,4

GOTO (71,72,73,74), M

71 DF1TX(I)=V(M,L)*DF1TX(I)

GOTO 70

72 DF2TX(I)=V(M,L)*DF2TX(I)

GOTO 70

73 DF3TX(I)=V(M,L)*DF3TX(I)

GOTO 70

74 DF4TX(I)=V(M,L)*DF4TX(I)

GOTO 70

CONTINUE

DO 77 I=1,4

FTX(I,I)=DF1TX(I)+DF2TX(I)+DF3TX(I)+DF4TX(I)

CONTINUE

1111 CALL FTEMP(J,L,T)

MULTIPLICATION OF THE MATRICES "DFT" AND "P"

J2=1

DO 319 K2=1,4

FTP(J2,K2)=0.0

DO 320 L2=1,4

FTP(J2,K2)=FTP(J2,K2)+DFT(J2,L2)*PR(L2,K2)

320 CONTINUE

319 CONTINUE

1112 DO 321 I=1,4

RR(1,I)=FTX(1,I)+FTP(1,I)

321 CONTINUE

DO 325 I=1,4

R(1,I,J)=RR(1,I)

325 CONTINUE

C 1113 TRANSPPOSE OF THE "RR" MATRIX INTO "TRP" MATRIX
 K1=1
 DO 322 T1=1,4
 TRR(11,K1)=RR(K1,T1)
 CONTINUE
 RETURN
 END

C THIS SUBROUTINE CALCULATES THE DERIVATIVES OF "F" W.R.T. "T"
 AND STORES THE DERIVATIVE VALUES OF THE HAMILTONIAN W.R.T. "T"
 SUBROUTINE FTEMP(J,L,T)
 DIMENSION X(7,2001),V(4,2001),ZP(9,101),ZN(9)
 DIMENSION Z(9,2001)
 DIMENSION DFT(1,4),VAP(7)
 DIMENSION HT1(101),DFTP(1,4,101),EO(9),ZO(9)

C COMMON/A2/X/A3/Z
 COMMON/A7/V/E1/EO,ZO,RG
 COMMON/A9/EGO
 COMMON/A15/DFT/A26/HT1/FF1/PT,H/815/DFTP
 CALCULATION OF THE DERIVATIVES OF "F" W.R.T. "T"
 REAL MP
 VAP(5)=10.0**((21.61-3729.0/T)-4.042*ALOG10(T))/760.0
 VAP(6)=10.0**((8.064103-1757.853/(T-33.274))/760.0
 A=VAP(5)*((3729.0/(T*T))-4.042/T)
 B=VAP(6)*(1757.853/(T-33.274)**2)
 C=-(X(5,L)*A+X(6,L)*B)
 GT=C/(VAP(5)-PT)
 WT=C/(VAP(6)-PT)
 X1=191.5*(1.0+0.0014*(T-413.0))/1000.0
 X2=60.6*(1.0+0.0014*(T-413.0))/1000.0
 X3=(19.422+0.025*(T-413.0))/1000.0
 MP=(X(1,L)+X(2,L)+X(3,L)+X(4,L))/2.0
 VP=((MP)*191.5*0.0014+X(5,L)*60.6*0.0014+X(6,L)*0.025)/1000.0
 1+X2*GT+X3*WT
 VTO=X1*MP+X2*X(5,L)+X3*X(6,L)
 DO 1 I=3,9
 ZN(I)=60.0*EXP(-EO(I)/(RG*T)+ZO(I))
 ZP(I,J)=EO(I)*ZN(I)/(RG*T*T)
 IF((I.EQ.4).OR.(I.EQ.9))GOTO 1
 ZP(I,J)=(ZP(I,J)/VTO)-((ZN(I)/(VTO*VTO))*VP)
 CONTINUE
 DFT(1,1)=-2.0*X(1,L)*X(1,L)*ZP(3,J)+(4.0*(EGO-X(1,L)-X(2,L)-X(4,L))/6.5)*(Z(3,J)*GT+X(5,L)*ZP(3,J))-ZP(4,J)*X(1,L)-2.0*X(1,L)*
 1*(Z(5,J)*GT+X(5,L)*ZP(5,J))-2.0*X(1,L)*X(1,L)*ZP(6,J)+2.0*X(2,L)*
 1*(Z(7,J)*GT+X(5,L)*ZP(7,J))-(X(1,L)/2.5)*(Z(7,J)*WT+X(5,L)*ZP(7,J))
 1-X(2,L)*X(1,L)*ZP(8,J)+((EGO-X(1,L)-X(2,L)-X(4,L))/1.25)*Z(8,J)*
 1*(8,J)*WT+X(6,L)*ZP(8,J))-X(4,L)*X(1,L)*ZP(3,J)
 DFT(1,2)=X(1,L)*ZP(4,J)+2.0*X(1,L)*(Z(5,J)*GT+X(5,L)*ZP(5,J))
 1+2.0*X(1,L)*X(1,L)*ZP(6,J)-2.0*X(2,L)*(Z(7,J)*GT+X(5,L)*ZP(7,J))
 1+X(1,L)/2.5)*(Z(7,J)*WT+X(6,L)*ZP(7,J))-X(2,L)*X(1,L)*ZP(7,J)
 1*(8,J)+((EGO-X(1,L)-X(2,L)-X(4,L))/1.25)*(Z(8,J)*WT+X(6,L)*
 1ZP(8,J))+((EGO-X(1,L)-X(2,L)-X(4,L))/2.0)*ZP(9,J)
 DFT(1,3)=2.0*X(1,L)*(Z(5,J)*GT+X(5,L)*ZP(5,J))+2.0*X(1,L)*X(1,L)*
 1*ZP(6,J)
 DFT(1,4)=((EGO-X(1,L)-X(2,L)-X(4,L))/2.0)*ZP(9,J)-X(4,L)*X(1,L)*
 1*ZP(3,J)

DO 3333 I=1,4
 DFTP(1,I,J)=DFT(1,I)

```

3333  CONTINUE
      SUM=0.0
      DO 19 I=1,4
      SUM=SUM+V(I,L)*DFT(I,L)
19   CONTINUE
      DT1(J)=SUM
      RETURN
      END

C-----THIS SUBROUTINE CALCULATES THE SECOND DERIVATIVES OF THE EQUATION
C-----W.R.T. "T"
C-----SUBROUTINE HAMLT2(J,L,T)
      DIMENSION X(7,2001),V(4,2001),ZP(9,101),HP(9,101),ZN(9)
      DIMENSION Z(9,2001),EO(9),Z0(6)
      DIMENSION HT2(101),FT2(4),ZP1(9)
      DIMENSION VAP(7)

C-----COMMON/A2/X/A3/Z
      COMMON/A7/V/E1/EO,Z0,RG
      COMMON/A9/EG0
      COMMON/A18/HT2/FF1/PT,H
      CALCULATION OF THE SECOND DERIVATIVES OF "E" W.R.T."T"
      REAL MP
      VAP(5)=19.0**((21.61-3729.0/T-4.042*ALOG10(T))/760.0
      VAP(6)=10.0**((8.064103-1757.853/(T-33.274))/760.0
      A=VAP(5)*((3729.0/(T*T))-4.042/T)
      B=VAP(6)*(1757.853/(T-33.274)**2)
      C=(X(5,L)*A+X(6,L)*B)
      GT=C/(VAP(5)-PT)
      WT=C/(VAP(6)-PT)
      G=VAP(5)*((-2.0*3729.0/(T**3))+(4.042/(T**2)))+((3729.0/(T**2))
      1-(4.042/T))*A
      W=VAP(6)*((-2.0*1757.853/((T-33.274)**3))+(1757.853/((T-33.274)
      1**2))*B
      GT2=(-X(5,L)*G-X(6,L)*W-WT*B-2.0*GT*A)/(VAP(5)-PT)
      WT2=(-X(5,L)*G-X(6,L)*W-GT*A-2.0*WT*B)/(VAP(6)-PT)

5555  X1=191.5*(1.0+0.0014*(T-413.0))/1000.0
      X2=60.6*(1.0+0.0014*(T-413.0))/1000.0
      X3=(19.422+0.025*(T-413.0))/1000.0
      MP=(X(1,L)+X(2,L)+X(3,L)+X(4,L))/2.0
      VP=((MP)*191.5*0.0014+X(5,L)*60.6+0.0014+X(6,L)*0.025)/1000.0
      1+X2*GT+X3*WT
      VTO=X1*MP+X2*X(5,L)+X3*X(6,L)
      DO 1 I=3,9
      ZN(I)=60.0*EXP(-EO(I)/(RG*T)+Z0(I))
      ZP(I,J)=EO(I)*ZN(I)/(RG*T*T)
      IF((I,EO,4) OR,(I,EO,9))GOTO 1
      ZP(I,J)=(ZP(I,J)/VTO)-((ZN(I)/(VTO*VTO))*VP)
      CONTINUE
      DO 2 I=3,9
      ZP1(I)=EO(I)*ZN(I)/(RG*T*T)
      IF((I,EO,4) OR,(I,EO,9))GOTO 3
      HP(I,J)=(ZP1(I)/(VTO*T*T))*((EO(I)/RG)-(2.0*T+(T*T*VP/VTO)))
      1-(VP/(VTO*VTO))*(ZP1(I)-(2.0*ZN(I)*VP/VTO))-(ZN(I)/(VTO
      1*VTO))*(X2*GT2+X3*WT2+2.0*GT*((60.6*0.0014)/1000.0)+2.0*
      1*WT*(0.025/1000.0))
      11000.0)
      GOTO 2
3   HP(I,J)=(ZP1(I)/T)*((EO(I)/(RG*T))-2.0)
      GOTO 2

```

CONTINUE

```

444 FT2(1)=-2.0*X(1,L)*X(1,L)*HP(3,J)+4.0*((EGO-X(1,L)-X(2,L)-X(4,L)+  

1.0)/0.5)*(Z(3,J)*GT2+X(5,L)*HP(3,J)+2.0*GT*ZP(3,J))-X(1,L)+  

1.0*X(1,L)*X(1,L)*(Z(5,J)*GT2+X(5,L)*HP(5,J)+2.0*GT*ZP(5,J))+  

1.0*X(1,L)*X(1,L)*HP(6,J)+2.0*X(2,L)*X(2,L)*(Z(7,J)*GT2+X(5,L)*HP(7,J)+  

1.0*WT*ZP(7,J))-X(1,L)/2.5)*(Z(7,J)*WT2+X(6,L)*HP(7,J))  

1.0*X(1,L)*X(1,L)*HP(8,J)+((EGO-X(1,L)-X(2,L)-X(4,L)+  

1.0)/1.25)*(Z(8,J)*WT2+X(6,L)*HP(8,J)+2.0*WT*ZP(8,J))-X(1,L)+  

1.0*X(1,L)*HP(3,J))  

FT2(2)=X(1,L)*HP(4,J)+2.0*X(1,L)*(Z(5,J)*GT2+ZP(5,J)*GT+X(5,L)*  

1.0*ZP(5,J)+X(5,L)*HP(5,J))+2.0*X(1,L)*X(1,L)*HP(6,J)-2.0*X(2,L)*  

1.0*(Z(7,J)*GT2+X(5,L)*HP(7,J)+2.0*GT*ZP(7,J))+X(1,L)/2.5)*Z(7,J)+  

1.0*X(1,L)*X(1,L)*HP(8,J)+2.0*WT*ZP(7,J))-X(2,L)*X(1,L)*HP(8,J)+  

1.0*(EGO-X(1,L)-X(2,L)-X(4,L))/1.25)*(Z(8,J)*WT2+X(6,L)*HP(8,J))+  

1.0*X(1,L)*X(1,L)*HP(9,J)+((EGO-X(1,L)-X(2,L)-X(4,L))/2.0)*HP(9,J))  

FT2(3)=2.0*X(1,L)*(Z(5,J)*GT2+X(5,L)*HP(5,J)+2.0*GT*ZP(5,J))  

1.0*X(1,L)*X(1,L)*HP(6,J)  

FT2(4)=((EGO-X(1,L)-X(2,L)-X(4,L))*HP(9,J))/2.0-X(4,L)*X(1,L)*HP(3,J)

```

SUM=0.0

DO 323 T=1,4

SUM=SUM+V(1,L)*FT2(I)

323

CONTINUE

HT2(J)=SUM

HT2(J)=1.0/HT2(J)

1111

RETURN

END

THIS SUBROUTINE CALCULATES THE DERIVATIVES OF "F" A.R.T. "Y"

SUBROUTINE FXF(J,L,T)

DIMENSION X(7,2001),V(4,2001)

DIMENSION Z(9,2001)

DIMENSION FX(4,4),XF(4,4)

DIMENSION VAP(7)

COMMON/A2/X/A3/Z

COMMON/A7/V

COMMON/A9/EGO

COMMON/A19/FX,XF

COMMON/FF1/PT,H

VAP(5)=10.0**((21.61-3729.0/T-4.042*ALOG10(T))/760.0

VAP(6)=10.0**((8.064103-1757.853/(T-33.274))/760.0

P=PT/(2.0*(VAP(6)-PT))

WX1=P;WX2=P;WX3=P;WX4=P

Q=PT/(2.0*(VAP(5)-PT))

GX1=Q;GX2=Q;GX3=Q;GX4=Q

FX(1,1)=-4.0*Z(3,J)*X(1,L)+((4.0*Z(3,J)/0.5)*(-X(5,L)+(EGO-X(1,L)-
1.0)-X(2,L)-X(4,L))*GX1)-Z(4,J)-((2.0*Z(5,J))*(X(5,L)+X(1,L)+
1.0*GX1))-4.0*Z(6,J)*X(1,L)+2.0*Z(7,J)*X(2,L)*GX1-((Z(7,J)/2.5)+
1.0*(X(1,L)*WX1+X(6,L)))-Z(8,J)*X(2,L)+((Z(8,J)/1.25)*(-X(4,L)+
1.0*EGO-X(1,L)-X(2,L)-X(4,L))*WX1))-Z(3,J)*X(4,L)FX(2,1)=((4.0*Z(3,J)/0.5)*(-X(5,L)+(EGO-X(1,L)-X(2,L)-X(4,L))*
1.0*GX2))-2.0*Z(5,J)*X(1,L)*GX2+((2.0*Z(7,J))*(X(5,L)+X(2,L)+GX2))+
1.0*((Z(7,J)*X(1,L)/2.5)*WX2-Z(8,J)*X(1,L)+((Z(8,J)/1.25)*(-X(6,L)+
1.0*(EGO-X(1,L)-X(2,L)-X(4,L))*WX2)))

FX(3,1)=0.0

FX(4,1)=((4.0*Z(3,J)/0.5)*(-X(5,L)+(EGO-X(1,L)-X(2,L)-X(4,L))*
1.0*GX3))-2.0*Z(5,J)*X(1,L)*GX3+((2.0*Z(7,J))*(X(5,L)+X(2,L)+GX3))+
1.0*((Z(7,J)*X(1,L)/2.5)*WX3-Z(8,J)*X(1,L)+((Z(8,J)/1.25)*(-X(6,L)+
1.0*(EGO-X(1,L)-X(2,L)-X(4,L))*WX3)))

```

1.GX4))-2.0*Z(5,J)*X(1,L)*GX4+2.0*Z(7,J)*X(2,L)*GX4-(Z(7,J)*X(1,
1L)/2.5)*WX4+((Z(8,J)/1.25)*(-X(6,L)+(EGO-X(1,L)-X(2,L)-X(4,L))-
1*X(4)))-Z(3,J)*X(1,L)
FX(1,2)=Z(1,J)+((2.0*Z(5,J))*(X(1,L)*GX1+X(5,L))+2.0*Z(6,J)*X(1,
1,L)-2.0*Z(7,J)*X(2,L)*GX1+((Z(7,J)/2.5)*(X(1,L)*WX1+X(6,L))-1*
Z(8,J)*X(2,L)+((Z(8,J)/1.25)*(-X(6,L)+(EGO-X(1,L)-X(2,L)-X(4,L))-
1*X(1)))-Z(9,J)/2.0
FX(2,2)=2.0*Z(5,J)*X(1,L)*GX2-((2.0*Z(7,J))*(X(2,L)*GX2+X(5,L)))+
1+(Z(7,J)*X(1,L)/2.5)*WX2-Z(8,J)*X(1,L)+((Z(8,J)/1.25)*(-X(6,L)-
1+EGO-X(1,L)-X(2,L)-X(4,L))*WX2))-Z(9,J)/2.0
FX(1,3)=((2.0*Z(5,J))*(X(5,L)+X(1,L)*GX1))+4.0*Z(6,J)*X(1,L)
FX(2,3)=2.0*Z(5,J)*X(1,L)*GX2
FX(3,3)=0.0
FX(4,3)=2.0*Z(5,J)*X(1,L)*GX4
FX(1,4)=-Z(9,J)/2.0-Z(3,J)*X(4,L)
FX(2,4)=-Z(9,J)/2.0
FX(3,4)=0.0
FX(4,4)=-Z(9,J)/2.0-Z(3,J)*X(1,L)
FX(3,2)=0.0
FX(4,2)=2.0*Z(5,J)*X(1,L)*GX4-2.0*Z(7,J)*X(2,L)*GX4+(Z(7,J)*X(
11,L)/2.5)*WX4+((Z(8,J)/1.25)*(-X(6,L)+(EGO-X(1,L)-X(2,L)-X(4,L))-
1*X(4)))-Z(9,J)/2.0

```

C----- TRANSPOSE OF THE "FX" MATRIX INTO "XF" MATRIX

DO 301 K1=1,4

DO 301 I1=1,4

XF(I1,K1)=FX(K1,I1)

CONTINUE

RETURN

END

C----- THIS SUBROUTINE CALCULATES THE SECOND DERIVATIVES OF THE HAMILTONIAN W.R.T. "X"

SUBROUTINE HAMLT(X(ALPHA2,ALPHA3,J,L,T)

DIMENSION X(7,2001),V(4,2001)

DIMENSION Z(9,2001),SDJX(4,4)

DIMENSION F1X2(4,4),F2X2(4,4),F3X2(4,4),F4X2(4,4)

DIMENSION FX2(4,4),SDHX(4,4)

DIMENSION VAP(7)

COMMON/A2/X/A3/Z/A7/V/A9/EGO

COMMON/A20/SDHX/FF1/PT,H

C----- CALCULATION OF THE SECOND DERIVATIVES OF "J" IN THE HAMILTONIAN W.R.T. "X"

DO 10 I=1,4

DO 10 K=1,4

SDJX(I,K)=0.0

CONTINUE

DO 11 I=1,4

GOTO (21,22,23,24),I

21 SDJX(I,I)=(2.0*ALPHA2*EGO*(3.0*EGO/X(1,L)-2.0*15.0))/(225.0*X(1,
1L)*X(1,L)*X(1,L))+SDJX(I,I)

GOTO 11

SDJX(I,I)=2.0*ALPHA3

GOTO 11

SDJX(I,I)=0.0

GOTO 11

SDJX(I,I)=2.0*ALPHA3

CONTINUE

CALCULATION OF THE SECOND DERIVATIVES OF F IN THE HATIGRAPH

W.R.T. "X"

$$VAP(5)=10.0**21.61-3729.0/T-4.042*ALOG10(T)/760.0$$

$$VAP(6)=10.0**8.064103-1757.853/(T-33.274)/760.0$$

$$P=PT/(2.0*(VAP(6)-PT))$$

$$WX1=P; WX2=P; WX3=P; WX4=P$$

$$Q=PT/(2.0*(VAP(5)-PT))$$

$$GX1=Q; GX2=0; GX3=0; GX4=Q$$

$$F1X2(1,1)=-4.0*Z(3,J)-4.0*Z(6,J)-(4.0*Z(3,J)/0.5+4.0*Z(5,J))/2.5*WX1$$

$$1GX1=((2.0*Z(7,J)/2.5)+(2.0*Z(8,J)/1.25))*WX1$$

$$F1X2(1,2)=((-2.0*Z(3,J)/0.5)+(2.0*Z(7,J)))*GX1-((2.0*Z(3,J)/0.5)$$

$$1)+(2.0*Z(5,J)))*GX2-((Z(7,J)/2.5)+(Z(8,J)/1.25))*WX2-Z(6,J)-(Z$$

$$18,J)/1.25)*WX1$$

$$F1X2(1,3)=0.0$$

$$F1X2(1,4)=(-2.0*Z(3,J)/0.5)*GX1-((2.0*Z(3,J)/0.5)+2.0*Z(5,J))/2.5*WX1$$

$$1GX4-(Z(8,J)/1.25)*WX1-((Z(7,J)/2.5)+(Z(8,J)/1.25))*WX4-Z(3,J)$$

$$F1X2(2,1)=F1X2(1,2)$$

$$F1X2(2,2)=((-4.0*Z(3,J)/0.5)+4.0*Z(7,J))*GX2-(2.0*Z(8,J)/1.25)*$$

$$WX2$$

$$F1X2(2,3)=0.0$$

$$F1X2(2,4)=(-2.0*Z(3,J)/0.5)*GX2-((2.0*Z(3,J)/0.5)-2.0*Z(7,J))/2.5*WX1$$

$$1GX4-(Z(8,J)/1.25)*WX2-(Z(8,J)/1.25)*WX4$$

$$DO 29 I=1,4$$

$$F1X2(3,I)=0.0$$

CONTINUE

$$F1X2(4,1)=F1X2(1,4)$$

$$F1X2(4,2)=F1X2(2,4)$$

$$F1X2(4,3)=0.0$$

$$F1X2(4,4)=(-4.0*Z(3,J)/0.5)*GX4-(2.0*Z(8,J)/1.25)*WX4$$

$$F2X2(1,1)=4.0*Z(5,J)*GX1+4.0*Z(6,J)+(2.0*Z(7,J)/2.5)*WX1-(Z(8,J)/1.25)*WX1$$

$$F2X2(1,2)=2.0*Z(5,J)*GX2-2.0*Z(7,J)*GX1+((Z(7,J)/2.5)-(Z(8,J)/1.25))/2.5*WX1$$

$$F2X2(1,3)=0.0$$

$$F2X2(1,4)=2.0*Z(5,J)*GX4+((Z(7,J)/2.5)-(Z(8,J)/1.25))*WX4-(Z(8,J)/1.25)*WX1$$

$$F2X2(2,1)=F2X2(1,2)$$

$$F2X2(2,2)=-4.0*Z(7,J)*GX2-(2.0*Z(8,J)/1.25)*WX2$$

$$F2X2(2,3)=0.0$$

$$F2X2(2,4)=-2.0*Z(7,J)*GX4-(Z(8,J)/1.25)*WX2-(Z(8,J)/1.25)*WX4$$

$$DO 30 I=1,4$$

$$F2X2(3,I)=0.0$$

CONTINUE

$$F2X2(4,1)=F2X2(1,4)$$

$$F2X2(4,2)=F2X2(2,4)$$

$$F2X2(4,3)=0.0$$

$$F2X2(4,4)=(2.0*Z(8,J)/1.25)*WX4$$

$$F3X2(1,1)=4.0*Z(5,J)*GX1+4.0*Z(6,J)$$

$$F3X2(1,2)=2.0*Z(5,J)*GX2$$

$$F3X2(1,3)=0.0$$

$$F3X2(1,4)=2.0*Z(5,J)*GX4$$

$$F3X2(2,1)=F3X2(1,2)$$

$$F3X2(2,2)=0.0; F3X2(2,3)=0.0; F3X2(2,4)=0.0$$

$$DO 32 I=1,4$$

$$F3X2(3,I)=0.0$$

CONTINUE

$$F3X2(4,1)=F3X2(1,4)$$

F3X2(4,2)=F3X2(2,4)
 F3X2(4,3)=0.0
 F3X2(4,4)=0.0

34 DO 34 I=1,4
 DO 34 K=1,4
 IF((I.EQ.1).AND.(K.EQ.4))GOTO 34
 IF((I.EQ.4).AND.(K.EQ.1))GOTO 34
 F4X2(I,K)=0.0
 CONTINUE
 F4X2(1,4)=-Z(3,J)
 F4X2(4,1)=F4X2(1,4)

MULTIPLICATION OF THE ADJOINT VARTABLES AND THE SECOND DERIVATIVES OF "F" W.P.T. "X"

DO 42 M=1,4
 DO 42 I=1,4
 DO 42 K=1,4
 GOTO(43,44,45,46),4
 43 F1X2(I,K)=V(M,L)*F1X2(I,K)
 GOTO 42
 44 F2X2(I,K)=V(M,L)*F2X2(I,K)
 GOTO 42
 45 F3X2(I,K)=V(M,L)*F3X2(I,K)
 GOTO 42
 46 F4X2(I,K)=V(M,L)*F4X2(I,K)
 GOTO 42
 42 CONTINUE
 DO 49 I=1,4
 DO 49 K=1,4
 FX2(I,K)=F1X2(I,K)+F2X2(I,K)+F3X2(I,K)+F4X2(I,K)
 CONTINUE
 DO 50 I=1,4
 DO 50 K=1,4
 SDHX(I,K)=SDJX(I,K)+FX2(I,K)
 CONTINUE
 50 C TYPE*,J,((SDHX(I,K),I=1,4),K=1,4)
 RETURN
 END

THIS SUBROUTINE SOLVES THE "Q" DIFFERENTIAL EQUATIONS USING RUNGE-KUTTA METHOD
 SUBROUTINE RUNG4(ALPHA2,ALPHA3,A)
 DIMENSION X(7,2001),V(4,2001)
 DIMENSION Z(9,2001),TN(2001)
 DIMENSION Q(4,1,101),QORG1(4,1),QR(4,1),QORG(4,1)
 DIMENSION C01(4,1),C02(4,1),C03(4,1),C04(4,1)
 DIMENSION CO(4,1),FO(4,1)
 DIMENSION EO(9),ZO(9)
 DIMENSION HT2(101),HT1(101),DFTP(1,4,101),R(1,4,101)

COMMON/A2/X/A3/Z
 COMMON/A7/V/A6/TN
 COMMON/A9/EGO/E1/EO,Z0,RG
 COMMON/A22/QR/A23/F0/A24/O/FF1/PT,H
 COMMON/A26/HT1/A18/HT2/B15/DFTP/A16/R

REAL MP
 A=A/5.0
 DO 300 JI=1,100

```

J1=102-J1
J=J1
I=1
DO 53 K=1,4
QORG1(K,I)=Q(K,I,J)
CONTINUE
K=1
4=9
B=0.0
CONTINUE
DO 55 K=1,4
QR(K,I)=Q(K,I,J)
QORG(K,I)=Q(K,I,J)
CONTINUE
L=((J-1)*20)-N+1
T=TN(L)-B*(TN(L)-TN(L-1))
T=TN(L)
DO 1 I=3,9
Z(I,J)=60.0*EXP(-E0(I)/(RG*T)+Z0(I))
CONTINUE
X1=191.5*(1.0+0.0014*(T-413.0))/1000.0
X2=60.6*(1.0+0.0014*(T-413.0))/1000.0
X3=(19.422+0.025*(T-413.0))/1000.0
MP=(X(1,L)+X(2,L)+X(3,L)+X(4,L))/2.0
VTO=X1*MP+X2*X(5,L)+X3*X(6,L)
DO 1111 I=3,9
IF((I.E0.4))OR((I.E0.9))GOTO 1111
Z(I,J)=Z(I,J)/VTO
CONTINUE
B=B+0.2
CALL EQTN4(ALPHA2,ALPHA3,J,L,T)
DO 202 K=1,4
C01(K,I)=A*FOCK(K,I)
QR(K,I)=QORG(K,I)-0.5*C01(K,I)
CONTINUE
CALL EQTN4(ALPHA2,ALPHA3,J,L,T)
DO 203 K=1,4
C02(K,I)=A*FOCK(K,I)
QR(K,I)=QORG(K,I)-0.5*C02(K,I)
CONTINUE
CALL EQTN4(ALPHA2,ALPHA3,J,L,T)
DO 206 K=1,4
C03(K,I)=A*FOCK(K,I)
QR(K,I)=QORG(K,I)-C03(K,I)
CONTINUE
CALL EQTN4(ALPHA2,ALPHA3,J,L,T)
DO 205 K=1,4
C04(K,I)=A*FOCK(K,I)
C0(K,I)=(C01(K,I)+2.0*(C02(K,I)+C03(K,I))+C04(K,I))/6.0
Q(K,I,J)=QORG(K,I)-C0(K,I)
CONTINUE
IF(M.LE.5)GOTO 5555
N=N+1
B=0.0
M=1
IF(N.LE.19)GOTO 5555
DO 56 K=1,4
Q(K,I,J-1)=Q(K,I,J)
Q(K,I,J)=QORG1(K,I)
CONTINUE
CONTINUE

```

579
A=A*5.0
RETURN
END

SUBROUTINE TO SOLVE "Q" DIFFERENTIAL EQUATIONS
SUBROUTINE EQTN4(ALPHA2,ALPHA3,J,L,T)
DIMENSION X(7,2001),V(4,2001)
DIMENSION Z(9,2001)
DIMENSION QR(4,1),EQ(4,1)
DIMENSION DFT(1,4),HT1(101),HT2(101),DFTP(1,4,101)
DIMENSION RTS(4,1),DFTN(1,4),RRNEW(4,1)
DIMENSION XFQ(4,1),R(1,4,101),RR(1,4),TRR(4,1)
DIMENSION FX(4,4),XF(4,4),EQ(9),ZD(9)

COMMON/A2/X/A3/Z/E1/EQ,ZD,RG
COMMON/A7/V
COMMON/A9/EG0/A15/DFT/A26/HT1/B15/DFTP
COMMON/A16/R
COMMON/A18/HT2/A19/FX,XF
COMMON/A22/QR/A23/FQ/FF1/PT,H

CALL FXF(J,L,T)
DO 202 I5=1,4
DFT(1,I5)=DFTP(1,I5,J)
CONTINUE
K=1
DO 8 I=1,4
RR(K,I)=R(K,I,J)
TRR(I,K)=RR(K,I)
CONTINUE
DO 9 I=1,4
RTS(I,K)=TRR(I,K)*HT2(J)*HT1(J)
CONTINUE
MULTIPLICATION OF THE MATRICES "DFT" AND "QR"
DO 10 I=1,4
DFTN(K,I)=HT2(J)*DFT(K,I)
CONTINUE
DFTQ=0.0
DO 11 I=1,4
DFTQ=DFTQ+DFTN(K,I)*QR(I,K)
CONTINUE
DO 12 I=1,4
RRNEW(I,K)=TRR(I,K)*DFTQ
CONTINUE
MULTIPLICATION OF THE MATRICES "FXF" AND "QR"
I1=1
DO 14 K1=1,4
XFQ(K1,I1)=0.0
DO 15 L1=1,4
XFQ(K1,I1)=XFQ(K1,I1)+XF(K1,L1)*QR(L1,I1)
CONTINUE
CONTINUE
DO 16 I=1,4
FQ(I,K)=RTS(I,K)+RRNEW(I,K)-XFQ(I,K)
CONTINUE
RETURN
END

THIS SUBROUTINE INTEGRATES THE "DELLX" DIFFERENTIAL EQUATIONS
FORWARD W.R.T. "TIME"
SUBROUTINE RUNG5(ALPHA2,ALPHA3,A)

```

DIMENSION X(7,2001),V(4,2001)
DIMENSION Z(9,2001),TN(2001)
DIMENSION DORG1(4,15),DELLX(4,1,101)
DIMENSION DELXRG(4,15),DELLXR(4,1),TOWX(4,1),EO(9),Z0(9)
DIMENSION CD1(4,1),CD2(4,1),CD3(4,1),CD4(4,1),CD(4,1)
DIMENSION R(1,4,101),RR(1,4),O(4,1,101),QP(4,1)
DIMENSION HT1(101),HT2(101),DFTP(1,4,101)

```

```

COMMON/A2/X/A3/Z/E1/EO,Z0,RG
COMMON/A7/V/A6/TN
COMMON/A9/EO
COMMON/A25/DELLX/A27/DELLXR
COMMON/A28/TOWX/FF1/PT,H
COMMON/A16/R/A24/O/A26/HT1/A18/HT2/B15/DFTP

```

```

REAL MP
A=A/5.0
DO 100 J1=1,100
J=J1
L=1
DO 99 K=1,4
DORG1(K,L)=DELLX(K,L,J)
CONTINUE
NN=1
N=0
C
B=0.0
5555 CONTINUE
DO 65 K=1,4
DELLXR(K,L)=DELLX(K,L,J)
DELXRG(K,L)=DELLX(K,L,J)
CONTINUE
M=((J-1)*20)+N+1
C
T=TN(M)+B*(TN(M+1)-TN(M))
T=TN(M)
DO 11111 I=3,9
Z(I,J)=60.0*EXP(-EO(I)/(RG*T)+Z0(I))
11111 CONTINUE
X1=191.5*(1.0+0.0014*(T-413.0))/1000.0
X2=60.6*(1.0+0.0014*(T-413.0))/1000.0
X3=(19.422+0.025*(T-413.0))/1000.0
MP=X(1,M)+X(2,M)+X(3,M)+X(4,M))/2.0
VTO=X1*MP+X2*X(5,M)+X3*X(6,M)
DO 22222 I=3,9
IF((I.EQ.4).OR.(I.EQ.9))GOTO 22222
Z(I,J)=Z(I,J)/VTO
22222 CONTINUE
B=B+0.2
CALL EQTN5(J,M,T)
DO 902 K=1,4
CD1(K,L)=A*TOWX(K,L)
DELLXR(K,L)=DELXRG(K,L)+0.5*CD1(K,L)
902 CONTINUE
CALL EQTN5(J,M,T)
DO 903 K=1,4
CD2(K,L)=A*TOWX(K,L)
DELLXR(K,L)=DELXRG(K,L)+0.5*CD2(K,L)
903 CONTINUE
CALL EQTN5(J,M,T)
DO 906 K=1,4
CD3(K,L)=A*TOWX(K,L)
DELLXR(K,L)=DELXRG(K,L)+CD3(K,L)

```

```

396 CONTINUE
CALL EQTN5(J,M,T)
DO 905 K=1,4
CD4(K,L)=A*TOWX(K,L)
CD(K,L)=(CD1(K,L)+2.0*(CD2(K,L)+CD3(K,L))+CD4(K,L))/6.0
DELLX(K,L,J)=DELLXRG(K,L)+CD(K,L)
CONTINUE
IF(UNN.LE.5)GOTO 5555
H=N+1
JN1=1
B=0.0
IF(N.LE.19)GOTO 5555
DO 66 K=1,4
DELLX(K,L,J+1)=DELLX(K,L,J)
DELLX(K,L,J)=DORG1(K,L)
CONTINUE
CONTINUE
A=A*5.0
RETURN
END

```

```

SUBROUTINE TO SOLVE "DELLX" DIFFERENTIAL EQUATIONS
SUBROUTINE EQTN5(J,M,T)
DIMENSION X(7,2001),V(4,2001)
DIMENSION Z(9,2001),E0(9),Z0(9)
DIMENSION DELLXR(4,1),TOWX(4,1)
DIMENSION R(1,4,101),RR(4,4),Q(4,1,101),QR(4,1)
DIMENSION HFX(4,4),HT2(101),FX(4,4),XFUX(4,1)
DIMENSION XF(4,4),DFT(1,4),HT1(101),FD1(4,1),DFTP(1,4,104)
COMMON/A2/X/A3/Z/E1/E0,Z0,RG
COMMON/A7/V/A15/DFT/A26/HT1
COMMON/A9/EG0/A16/R/A18/HT2/A19/FX,XF
COMMON/A27/DELLXR/A24/Q
COMMON/A28/TOWX/FF1/PT,H/B15/DFTP

```

```

CALL FXF(J,M,T)
DO 202 I5=1,4
DFT(1,I5)=DFTP(1,I5,J)
CONTINUE
MULTIPLICATION OF THE MATRIX "FDT" AND "HT2"
DO 89 I=1,4
FDT(I,1)=DFT(1,I)
CONTINUE
DO 10 I=1,4
HFX(I,1)=HT2(J)*FDT(I,1)
CONTINUE
L=1
DO 19 I=1,4
RR(L,I)=R(L,I,J)
QR(I,L)=Q(I,L,J)
CONTINUE
MULTIPLICATION OF THE MATRICES "XF" AND "DELLX"
DO 991 J3=1,4
XFDX(J3,L)=0.0
DO 992 K3=1,4
XFDX(J3,L)=XFDX(J3,L)+XF(J3,K3)*DELLXR(K3,L)
CONTINUE
CONTINUE
MULTIPLICATION OF THE MATRICES "RR" AND "DELLX"
RRDX=0.0

```

```

94 DD 994 K=1,4
      RRDX=RRDX+RR(L,K)*DELLAR(K,L)
      CONTINUE
      MULTIPLEMENTATION OF THE MATRICES "DFT" AND "QR"
      DFTQ=0.0
93  DO 993 K5=1,4
      DFTQ=DFTQ+DFT(L,K5)*QR(K5,L)
      CONTINUE
      SUM=0.0
      SUM=SUM+HT1(J)+RRDX+DFTQ
995  DO 995 I=1,4
      HFX(I,1)=HFX(I,1)*SUM
      CONTINUE
995  DO 15 I=1,4
      TOWX(I,L)=XFDX(I,L)-HFX(I,L)
      CONTINUE
      RETURN
      END

```

```

*****
THIS SUBROUTINE INTEGRATES THE INTEGRAL TERM IN THE OBJECTIVE
FUNCTION USING SIMPSONS RULE
SUBROUTINE SIMPSN
DIMENSION X(7,2001),SX(6,2001)
COMMON/A1/SSX(6)/A2/X
COMMON/A9/EGO
DO 1008 K=1,4
      SSX(K)=0.0
      CONTINUE
      DO 666 I=2,4,2
      DO 99 J=3,1999,2
      SX(I,J)=SSX(I)+2.0*(X(I,J)*X(I,J))
      SSX(I)=SX(I,J)
      CONTINUE
      DO 108 J=2,2000,2
      SX(I,J)=SSX(I)+4.0*(X(I,J)*X(I,J))
      SSX(I)=SX(I,J)
      CONTINUE
      SSX(I)=(1/6003.0)*(SSX(I)+(X(I,1)**2)+(X(I,2001)**2))
      CONTINUE
      DO 5000 J=3,1999,2
      SX(1,J)=SSX(1)+2.0*((EGO/X(1,J))-15.0)*((EGO/X(1,J))-15.0)
      SSX(1)=SX(1,J)
      CONTINUE
      DO 5001 J=2,2000,2
      SX(1,J)=SSX(1)+4.0*((EGO/X(1,J))-15.0)*((EGO/X(1,J))-15.0)
      SSX(1)=SX(1,J)
      CONTINUE
      SSX(1)=(1/6003.0)*(SSX(1)+((EGO/X(1,1))-15.0)**2+
1*((EGO/X(1,2001))-15.0)**2)
      RETURN
      END
*****

```